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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
16/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	2025 On 03-May-18			Bond Future	133.31	133.3089	133.3137	133.3089	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
16/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	94	0	94	0	0.00
16/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	104	0	104	0	0.00
16/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	114	0	114	0	0.00
16/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 02-August-18			Bond Future	134.41	134.4010	134.4060	134.4010	0.00
16/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2254	2	2254	2	0.00
16/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2264	2	2264	2	0.00
16/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2244	2	2244	2	0.00
16/03/2018	2029 On 03-May-18			Bond Future	100.26	100.2581	100.2639	100.2581	1,370.00
16/03/2018	2029 On 02-August-18			Bond Future	102.12	102.1176	102.1235	102.1176	0.00
16/03/2018	2030 On 03-May-18			Bond Future	8.60	97.7658	8.5960	97.7658	93,383.00
16/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6124	6	6124	6	0.00
16/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6248	6	6248	6	0.00
16/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6186	6	6186	6	0.00
16/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	60	0	60	0	0.00
16/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	57	0	57	0	0.00
16/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	62	0	62	0	0.00
16/03/2018	2030 On 02-August-18			Bond Future	8.64	95.5685	8.6360	95.5685	127.00
16/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6102	6	6102	6	0.00
16/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1755	2	1755	2	7,850.00
16/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3329	3	3329	3	7,850.00
16/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6156	6	6156	6	0.00
16/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6320	6	6320	6	0.00
16/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6047	6	6047	6	0.00
16/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	544	1	544	1	7,850.00
16/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	573	1	573	1	0.00
16/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	593	1	593	1	0.00
16/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1444	1	1444	1	0.00
16/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	583	1	583	1	0.00

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16/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2638	3	2638	3	0.00
16/03/2018	2032 On 03-May-18			Bond Future	8.79	96.5430	8.7908	96.5430	61,647.00
16/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6719	7	6719	7	0.00
16/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6786	7	6786	7	0.00
16/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6853	7	6853	7	0.00
16/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	63	0	63	0	0.00
16/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	68	0	68	0	0.00
16/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	65	0	65	0	0.00
16/03/2018	2032 On 02-August-18			Bond Future	8.83	98.3288	8.8305	98.3288	2.00
16/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6807	7	6807	7	0.00
16/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6749	7	6749	7	0.00
16/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6690	7	6690	7	0.00
16/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	661	1	661	1	0.00
16/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	672	1	672	1	0.00
16/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	651	1	651	1	0.00
16/03/2018	2033 On 03-May-18			Bond Future	103.13	103.1276	103.1334	103.1276	6,055.00
16/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4557	5	4557	5	0.00
16/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4567	5	4567	5	0.00
16/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4577	5	4577	5	0.00
16/03/2018	2033 On 02-August-18			Bond Future	105.05	105.0402	105.0463	105.0402	0.00
16/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4884	5	4884	5	0.00
16/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4894	5	4894	5	0.00
16/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4874	5	4874	5	0.00
16/03/2018	2037 On 03-May-18			Bond Future	9.07	97.1641	9.0688	97.1641	48,150.00
16/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7386	7	7386	7	0.00
16/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7531	8	7531	8	0.00
16/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7458	7	7458	7	0.00
16/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	100	0	100	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
16/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	103	0	103	0	0.00
16/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	97	0	97	0	0.00
16/03/2018	2037 On 02-August-18			Bond Future	9.11	94.7052	9.1146	94.7052	731.00
16/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7531	8	7531	8	0.00
16/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7594	8	7594	8	0.00
16/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7657	8	7657	8	0.00
16/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	799	1	799	1	0.00
16/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	824	1	824	1	0.00
16/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	811	1	811	1	0.00
16/03/2018	2038 On 03-May-18			Bond Future	125.62	125.8060	125.6164	125.8060	8,991.00
16/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	6674	6	6674	6	0.00
16/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	6654	6	6654	6	0.00
16/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	6664	6	6664	6	0.00
16/03/2018	2038 On 02-August-18			Bond Future	126.39	126.5861	126.3932	126.5861	0.00
16/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8137	8	8137	8	0.00
16/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8147	8	8147	8	0.00
16/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8157	8	8157	8	0.00
16/03/2018	2040 On 03-May-18			Bond Future	9.15	100.9342	9.1541	100.9342	39,345.00
16/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8043	8	8043	8	0.00
16/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	102	0	102	0	1,011.00
16/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	7966	8	7966	8	0.00
16/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1090	1	1090	1	1,239.00
16/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7504	8	7504	8	1,500.00
16/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8120	8	8120	8	0.00
16/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2534	3	2534	3	0.00
16/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	118	0	118	0	0.00
16/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	144	0	144	0	0.00
16/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	114	0	114	0	0.00

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16/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6466	6	6466	6	0.00
16/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	111	0	111	0	0.00
16/03/2018	2040 On 02-August-18			Bond Future	9.20	98.2947	9.2005	98.2947	420.00
16/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8216	8	8216	8	0.00
16/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8148	8	8148	8	0.00
16/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8081	8	8081	8	0.00
16/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	916	1	916	1	0.00
16/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	930	1	930	1	0.00
16/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	903	1	903	1	0.00
16/03/2018	2044 On 03-May-18			Bond Future	9.20	97.8689	9.2036	97.8689	23,617.00
16/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8071	8	8071	8	0.00
16/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	7993	8	7993	8	0.00
16/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	7916	8	7916	8	0.00
16/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	126	0	126	0	0.00
16/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	130	0	130	0	0.00
16/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	122	0	122	0	0.00
16/03/2018	2044 On 02-August-18			Bond Future	9.25	95.2979	9.2489	95.2979	0.00
16/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8046	8	8046	8	0.00
16/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8180	8	8180	8	0.00
16/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8113	8	8113	8	0.00
16/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1015	1	1015	1	0.00
16/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1000	1	1000	1	0.00
16/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1030	1	1030	1	0.00
16/03/2018	2046 On 03-May-18			Bond Future	117.33	117.7867	117.3332	117.7867	10,874.00
16/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10607	10	10607	10	0.00
16/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10617	10	10617	10	0.00
16/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10597	10	10597	10	0.00
16/03/2018	2046 On 02-August-18			Bond Future	119.51	119.9713	119.5095	119.9713	0.00
16/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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16/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9281	9	9281	9	0.00
16/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9261	9	9261	9	0.00
16/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9271	9	9271	9	0.00
16/03/2018	2050 On 03-May-18			Bond Future	124.05	124.3128	124.0537	124.3128	9,788.00
16/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11576	11	11576	11	0.00
16/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11556	11	11556	11	0.00
16/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11566	11	11566	11	0.00
16/03/2018	2050 On 02-August-18			Bond Future	124.62	124.8854	124.6215	124.8854	0.00
16/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12918	13	12918	13	0.00
16/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12898	13	12898	13	0.00
16/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12908	13	12908	13	0.00
16/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	AL37 On 03-May-18			Index Future	589.98	589.9830	589.9830	589.9830	0.00
16/03/2018	AL37 On 02-August-18			Index Future	600.89	600.8960	600.8920	600.8960	0.00
16/03/2018	AL7T On 03-May-18			Index Future	690.83	690.8140	690.8290	690.8140	0.00
16/03/2018	AL7T On 02-August-18			Index Future	703.60	703.5920	703.6030	703.5920	0.00
16/03/2018	ALBI On 03-May-18			Index Future	628.97	628.9410	628.9680	628.9410	814.00
16/03/2018	ALBI On 02-August-18			Index Future	640.60	640.5740	640.5990	640.5740	0.00
16/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2018	EL28 On 03-May-18			Bond Future	128.97	128.9588	128.9702	128.9588	0.00
16/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4210	4	4210	4	0.00
16/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4220	4	4220	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
16/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4230	4	4230	4	0.00
16/03/2018	EL28 On 02-August-18			Bond Future	131.36	131.3505	131.3622	131.3505	0.00
16/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3578	4	3578	4	0.00
16/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3588	4	3588	4	0.00
16/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3568	4	3568	4	0.00
16/03/2018	ES33 On 03-May-18			Bond Future	10.36	79.2647	10.3582	79.2647	9,466.00
16/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5098	5	5098	5	0.00
16/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5213	5	5213	5	0.00
16/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5156	5	5156	5	0.00
16/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES33 On 02-August-18			Bond Future	10.44	80.7309	10.4438	80.7309	0.00
16/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4192	4	4192	4	0.00
16/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4249	4	4249	4	0.00
16/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4307	4	4307	4	0.00
16/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/03/2018	ES42 On 03-May-18			Bond Future	10.55	82.4702	10.5494	82.4702	7,957.00
16/03/2018	ES42 On 02-August-18			Bond Future	10.63	83.9956	10.6329	83.9956	0.00
16/03/2018	GOVI On 03-May-18			GOVI	626.47	626.4560	626.4720	626.4560	474.00
16/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	361820	36	361820	36	0.00
16/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	362020	36	362020	36	0.00
16/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	361920	36	361920	36	0.00
16/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/03/2018	GOVI On 02-August-18			GOVI	638.06	638.0440	638.0570	638.0440	0.00
16/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	323470	32	323470	32	0.00
16/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	323370	32	323370	32	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
16/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	323570	32	323570	32	0.00
16/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2018	IGOV On 03-May-18			Index Future	252.09	252.2510	252.0860	252.2510	1,128.00
16/03/2018	IGOV On 02-August-18			Index Future	256.76	256.9290	256.7610	256.9290	0.00
16/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9000	99.9100	99.9000	0.00
16/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
16/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4500	100.4600	100.4500	0.00
16/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4100	99.4200	99.4100	0.00
16/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
16/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
16/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
16/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
16/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8300	98.8400	98.8300	0.00
16/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
16/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4700	99.4800	99.4700	0.00
16/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.80	99.7900	99.8000	99.7900	0.00
16/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.67	100.6600	100.6700	100.6600	0.00
16/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.34	98.3400	98.3400	98.3400	0.00
16/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.14	100.1400	100.1400	100.1400	0.00
16/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.58	95.5900	95.5800	95.5900	0.00
16/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.73	94.7300	94.7300	94.7300	0.00
16/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.84	93.8500	93.8400	93.8500	0.00
16/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.93	93.9400	93.9300	93.9400	0.00
16/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.04	96.0600	96.0400	96.0600	51.00
16/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.10	96.1200	96.1000	96.1200	0.00
16/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.22	97.2400	97.2200	97.2400	0.00
16/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.36	99.3800	99.3600	99.3800	0.00
16/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.54	100.5700	100.5400	100.5700	0.00
16/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.55	95.5800	95.5500	95.5800	0.00
16/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.82	99.8600	99.8200	99.8600	0.00
16/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.16	93.2400	93.1600	93.2400	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
16/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.09	90.1800	90.0900	90.1800	0.00
16/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.77	88.8600	88.7700	88.8600	0.00
16/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.90	90.9800	90.9000	90.9800	0.00
16/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.67	94.7500	94.6700	94.7500	0.00
16/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.17	93.2500	93.1700	93.2500	0.00
16/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.20	95.2800	95.2000	95.2800	0.00
16/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.90	98.9700	98.9000	98.9700	0.00
16/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.20	99.2700	99.2000	99.2700	0.00
16/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.33	94.4100	94.3300	94.4100	0.00
16/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.81	99.8800	99.8100	99.8800	0.00
16/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
16/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
16/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
16/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
16/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
16/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
16/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
16/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
16/03/2018	R023 On 03-May-18			Bond Future	7.43	102.6976	7.4336	102.6976	71,110.00
16/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3309	3	3309	3	0.00
16/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3347	3	3347	3	0.00
16/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3385	3	3385	3	0.00
16/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6765	7	6765	7	0.00
16/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
16/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	16	0	16	0	0.00
16/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	15	0	15	0	0.00
16/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	17	0	17	0	0.00
16/03/2018	R035 On 03-May-18			Bond Future	8.99	100.6758	8.9865	100.6758	66,923.00
16/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1166	1	1166	1	1,000.00
16/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3267	3	3267	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
16/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7503	8	7503	8	0.00
16/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7574	8	7574	8	0.00
16/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7432	7	7432	7	0.00
16/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	150	0	150	0	0.00
16/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	145	0	145	0	0.00
16/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1057	1	1057	1	1,000.00
16/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	140	0	140	0	0.00
16/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3214	3	3214	3	0.00
16/03/2018	R035 On 02-August-18			Bond Future	9.03	102.5380	9.0280	102.5380	3.00
16/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5438	5	5438	5	0.00
16/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5541	6	5541	6	0.00
16/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5489	5	5489	5	0.00
16/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2156	2	2156	2	0.00
16/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2184	2	2184	2	0.00
16/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2213	2	2213	2	0.00
16/03/2018	R186 On 03-May-18			Bond Future	8.13	118.4716	8.1257	118.4716	198,870.00
16/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12482	12	12482	12	0.00
16/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5274	5	5274	5	0.00
16/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7517	8	7517	8	1,120.00
16/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5214	5	5214	5	0.00
16/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3851	4	3851	4	0.00
16/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2791	3	2791	3	0.00
16/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	375	0	375	0	500.00
16/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10212	10	10212	10	0.00
16/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6850	7	6850	7	0.00
16/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3909	4	3909	4	0.00
16/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4793	5	4793	5	0.00
16/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5154	5	5154	5	0.00
16/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10035	10	10035	10	0.00
16/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2275	2	2275	2	0.00
16/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	708	1	708	1	0.00
16/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2032	2	2032	2	0.00
16/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2528	3	2528	3	0.00
16/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	160	0	160	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
16/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	153	0	153	0	0.00
16/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	325	0	325	0	3,500.00
16/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	18	0	18	0	0.00
16/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	63	0	63	0	0.00
16/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	84	0	84	0	4,745.00
16/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
16/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	546	1	546	1	500.00
16/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	388	0	388	0	0.00
16/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
16/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	461	0	461	0	3,500.00
16/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1552	2	1552	2	0.00
16/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	66	0	66	0	0.00
16/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2238	2	2238	2	0.00
16/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	60	0	60	0	0.00
16/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	9	0	9	0	0.00
16/03/2018	R186 On 02-August-18			Bond Future	8.15	115.3627	8.1535	115.3627	191.00
16/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3214	3	3214	3	0.00
16/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2311	2	2311	2	1,470.00
16/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3170	3	3170	3	0.00
16/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	416	0	416	0	1,470.00
16/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3258	3	3258	3	0.00
16/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1684	2	1684	2	0.00
16/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4784	5	4784	5	0.00
16/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1194	1	1194	1	0.00
16/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1155	1	1155	1	0.00
16/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1175	1	1175	1	0.00
16/03/2018	R186 On 01-November-18			Bond Future	8.18	117.5240	8.1775	117.5240	0.00
16/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3604	4	3604	4	5,000.00
16/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3891	4	3891	4	0.00
16/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6677	7	6677	7	0.00
16/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3849	4	3849	4	0.00
16/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1863	2	1863	2	5,000.00
16/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3933	4	3933	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
16/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	765	1	765	1	5,000.00
16/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1698	2	1698	2	0.00
16/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3258	3	3258	3	0.00
16/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1657	2	1657	2	0.00
16/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1678	2	1678	2	0.00
16/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1825	2	1825	2	0.00
16/03/2018	R197 On 03-May-18			Bond Future	306.13	306.1197	306.1274	306.1197	2,388.00
16/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1687	2	1687	2	0.00
16/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1667	2	1667	2	0.00
16/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1677	2	1677	2	0.00
16/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R202 On 03-May-18			Bond Future	236.73	236.7123	236.7268	236.7123	23,064.00
16/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	9	0	9	0	0.00
16/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	9	0	9	0	0.00
16/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	9	0	9	0	0.00
16/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	10772	11	10772	11	0.00
16/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	10752	11	10752	11	0.00
16/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	10762	11	10762	11	0.00
16/03/2018	R204 On 03-May-18			Bond Future	6.31	104.0411	6.3083	104.0411	21,652.00
16/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	473	0	473	0	0.00
16/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	479	0	479	0	0.00
16/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	467	0	467	0	0.00
16/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R207 On 03-May-18			Bond Future	6.67	103.1673	6.6682	103.1673	23,532.00
16/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1431	1	1431	1	0.00
16/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1415	1	1415	1	0.00
16/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1400	1	1400	1	0.00
16/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2018	R208 On 03-May-18			Bond Future	7.00	100.0479	7.0002	100.0479	35,809.00
16/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1962	2	1962	2	0.00
16/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1987	2	1987	2	0.00
16/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2011	2	2011	2	0.00
16/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	6	0	6	0	0.00
16/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	6	0	6	0	0.00
16/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	6	0	6	0	0.00
16/03/2018	R209 On 03-May-18			Bond Future	8.99	76.5041	8.9851	76.5041	79,535.00
16/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	5967	6	5967	6	0.00
16/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8212	8	8212	8	0.00
16/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	6883	7	6883	7	0.00
16/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11198	11	11198	11	0.00
16/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5357	5	5357	5	435.00
16/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5478	5	5478	5	0.00
16/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2749	3	2749	3	1,321.00
16/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6028	6	6028	6	0.00
16/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2189	2	2189	2	250.00
16/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3690	4	3690	4	0.00
16/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1169	1	1169	1	1,321.00
16/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	5906	6	5906	6	0.00
16/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	86	0	86	0	0.00
16/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	731	1	731	1	0.00
16/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	80	0	80	0	0.00
16/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	48	0	48	0	11,067.00
16/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	305	0	305	0	250.00
16/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	110	0	110	0	250.00
16/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	524	1	524	1	0.00
16/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1423	1	1423	1	0.00
16/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	83	0	83	0	0.00
16/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	17	0	17	0	435.00
16/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	118	0	118	0	0.00
16/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
16/03/2018	R209 On 02-August-18			Bond Future	9.02	77.9192	9.0235	77.9192	816.00
16/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	4118	4	4118	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
16/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11592	12	11592	12	0.00
16/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8179	8	8179	8	0.00
16/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	2114	2	2114	2	5,000.00
16/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5264	5	5264	5	435.00
16/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9096	9	9096	9	0.00
16/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	738	1	738	1	5,000.00
16/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9150	9	9150	9	0.00
16/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9204	9	9204	9	0.00
16/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	228	0	228	0	0.00
16/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	904	1	904	1	0.00
16/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	238	0	238	0	0.00
16/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	4931	5	4931	5	0.00
16/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	2570	3	2570	3	0.00
16/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	233	0	233	0	0.00
16/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	344	0	344	0	435.00
16/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	80	0	80	0	435.00
16/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	1289	1	1289	1	5,000.00
16/03/2018	R209 On 01-November-18			Bond Future	9.06	76.2303	9.0612	76.2303	0.00
16/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75351	75	75351	75	0.00
16/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75351	75	75351	75	0.00
16/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7206	7	7206	7	0.00
16/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75351	75	75351	75	0.00
16/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4242	4	4242	4	0.00
16/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7057	7	7057	7	0.00
16/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10151	10	10151	10	0.00
16/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	474	0	474	0	0.00
16/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1184	1	1184	1	0.00
16/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1144	1	1144	1	0.00
16/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2302	2	2302	2	0.00
16/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/03/2018	R210 On 03-May-18			Bond Future	186.97	186.9555	186.9652	186.9555	2,159.00
16/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0		0	0	0	0.00
16/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0		0	0	0	0.00
16/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4485		4	4485	4	0.00
16/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4475		4	4475	4	0.00
16/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4495		5	4495	5	0.00
16/03/2018	R212 On 03-May-18			Bond Future	155.22		155.2148	155.2177	155.2148	4,755.00
16/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	938		1	938	1	0.00
16/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	918		1	918	1	0.00
16/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	928		1	928	1	0.00
16/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0		0	0	0	0.00
16/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0		0	0	0	0.00
16/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0		0	0	0	0.00
16/03/2018	R213 On 03-May-18			Bond Future	8.67		88.5330	8.6683	88.5330	44,803.00
16/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5993		6	5993	6	0.00
16/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6054		6	6054	6	0.00
16/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6115		6	6115	6	0.00
16/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	59		0	59	0	0.00
16/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	64		0	64	0	0.00
16/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	61		0	61	0	0.00
16/03/2018	R213 On 02-August-18			Bond Future	8.70		90.1706	8.7031	90.1706	1.00
16/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3717		4	3717	4	0.00
16/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3671		4	3671	4	0.00
16/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3625		4	3625	4	0.00
16/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1261		1	1261	1	0.00
16/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1281		1	1281	1	0.00
16/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1241		1	1241	1	0.00
16/03/2018	R214 On 03-May-18			Bond Future	9.12		76.2244	9.1199	76.2244	46,754.00
16/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6222		6	6222	6	0.00
16/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6285		6	6285	6	0.00
16/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6159		6	6159	6	0.00
16/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	106		0	106	0	0.00
16/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	102		0	102	0	0.00
16/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	99		0	99	0	0.00
16/03/2018	R248 On 03-May-18			Bond Future	9.17		97.3912	9.1653	97.3912	90,984.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8326	8	8326	8	0.00
16/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8247	8	8247	8	0.00
16/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8167	8	8167	8	0.00
16/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	139	0	139	0	0.00
16/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	143	0	143	0	0.00
16/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	135	0	135	0	0.00