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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
22/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	2025 On 03-May-18			Bond Future	134.60	133.9162	134.5988	133.9162	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
22/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	1379	1	1379	1	0.00
22/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	1389	1	1389	1	0.00
22/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	1399	1	1399	1	0.00
22/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 02-August-18			Bond Future	135.71	135.0196	135.7149	135.0196	0.00
22/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	945	2	945	2	0.00
22/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	955	2	955	2	0.00
22/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	935	2	935	2	0.00
22/03/2018	2029 On 03-May-18			Bond Future	103.18	101.7640	103.1778	101.7640	1,370.00
22/03/2018	2029 On 02-August-18			Bond Future	105.09	103.6514	105.0915	103.6514	0.00
22/03/2018	2030 On 03-May-18			Bond Future	8.43	98.2540	8.4314	98.2540	96,089.00
22/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	7255	7	7255	7	0.00
22/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	7383	7	7383	7	0.00
22/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	7319	7	7319	7	0.00
22/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	17	0	17	0	0.00
22/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	16	0	16	0	0.00
22/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	17	0	17	0	0.00
22/03/2018	2030 On 02-August-18			Bond Future	8.47	96.0657	8.4655	96.0657	127.00
22/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	7095	6	7095	6	0.00
22/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2295	2	2295	2	7,850.00
22/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4100	4	4100	4	7,850.00
22/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	7152	7	7152	7	0.00
22/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	7324	7	7324	7	0.00
22/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7037	6	7037	6	0.00
22/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	351	0	351	0	7,850.00
22/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	371	0	371	0	0.00
22/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	385	0	385	0	0.00
22/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1017	1	1017	1	0.00
22/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	378	0	378	0	0.00

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22/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1980	2	1980	2	0.00
22/03/2018	2032 On 03-May-18			Bond Future	8.62	97.0747	8.6162	97.0747	61,647.00
22/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	8026	7	8026	7	0.00
22/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	8095	7	8095	7	0.00
22/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	8164	7	8164	7	0.00
22/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	16	0	16	0	0.00
22/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	18	0	18	0	0.00
22/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	17	0	17	0	0.00
22/03/2018	2032 On 02-August-18			Bond Future	8.65	98.8703	8.6502	98.8703	2.00
22/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7955	7	7955	7	0.00
22/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7894	7	7894	7	0.00
22/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	7832	7	7832	7	0.00
22/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	424	1	424	1	0.00
22/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	432	1	432	1	0.00
22/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	417	1	417	1	0.00
22/03/2018	2033 On 03-May-18			Bond Future	107.04	105.6794	107.0434	105.6794	6,055.00
22/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	647	2	647	2	0.00
22/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	657	2	657	2	0.00
22/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	667	2	667	2	0.00
22/03/2018	2033 On 02-August-18			Bond Future	109.03	107.6394	109.0288	107.6394	0.00
22/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	901	2	901	2	0.00
22/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	911	2	911	2	0.00
22/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	891	2	891	2	0.00
22/03/2018	2037 On 03-May-18			Bond Future	8.84	98.1110	8.8384	98.1110	48,150.00
22/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	9316	8	9316	8	0.00
22/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	9466	8	9466	8	0.00
22/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	9391	8	9391	8	0.00
22/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	22	0	22	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
22/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	23	0	23	0	0.00
22/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	21	0	21	0	0.00
22/03/2018	2037 On 02-August-18			Bond Future	8.88	95.6697	8.8773	95.6697	731.00
22/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	9235	8	9235	8	0.00
22/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	9302	8	9302	8	0.00
22/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	9370	8	9370	8	0.00
22/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	464	1	464	1	0.00
22/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	479	1	479	1	0.00
22/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	471	1	471	1	0.00
22/03/2018	2038 On 03-May-18			Bond Future	130.87	129.0276	130.8720	129.0276	8,991.00
22/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	1418	3	1418	3	0.00
22/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	1398	3	1398	3	0.00
22/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	1408	3	1408	3	0.00
22/03/2018	2038 On 02-August-18			Bond Future	131.75	129.8677	131.7465	129.8677	0.00
22/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	2784	5	2784	5	0.00
22/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	2794	5	2794	5	0.00
22/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	2804	5	2804	5	0.00
22/03/2018	2040 On 03-May-18			Bond Future	8.91	102.0033	8.9085	102.0033	41,923.00
22/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	10269	9	10269	9	0.00
22/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	290	0	290	0	1,011.00
22/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2097	1	2097	1	1,239.00
22/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	10189	9	10189	9	0.00
22/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	9707	8	9707	8	1,500.00
22/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	10349	9	10349	9	0.00
22/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	1224	2	1224	2	0.00
22/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	25	0	25	0	0.00
22/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	31	0	31	0	0.00
22/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	24	0	24	0	0.00

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22/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	4337	5	4337	5	0.00
22/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	23	0	23	0	0.00
22/03/2018	2040 On 02-August-18			Bond Future	8.95	99.3836	8.9477	99.3836	420.00
22/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	10185	9	10185	9	0.00
22/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	10112	9	10112	9	0.00
22/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	10040	9	10040	9	0.00
22/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	521	1	521	1	0.00
22/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	530	1	530	1	0.00
22/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	512	1	512	1	0.00
22/03/2018	2044 On 03-May-18			Bond Future	8.95	99.1042	8.9480	99.1042	26,382.00
22/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	10436	9	10436	9	0.00
22/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	10355	9	10355	9	0.00
22/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	10275	9	10275	9	0.00
22/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	25	0	25	0	0.00
22/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	26	0	26	0	0.00
22/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	24	0	24	0	0.00
22/03/2018	2044 On 02-August-18			Bond Future	8.99	96.5561	8.9861	96.5561	0.00
22/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	10108	9	10108	9	0.00
22/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	10253	9	10253	9	0.00
22/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	10181	9	10181	9	0.00
22/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	574	1	574	1	0.00
22/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	565	1	565	1	0.00
22/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	583	1	583	1	0.00
22/03/2018	2046 On 03-May-18			Bond Future	123.05	119.4451	123.0469	119.4451	10,874.00
22/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	4893	8	4893	8	0.00
22/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	4903	9	4903	9	0.00
22/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	4883	8	4883	8	0.00
22/03/2018	2046 On 02-August-18			Bond Future	125.33	121.6604	125.3291	121.6604	0.00
22/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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22/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	3461	7	3461	7	0.00
22/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	3441	7	3441	7	0.00
22/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	3451	7	3451	7	0.00
22/03/2018	2050 On 03-May-18			Bond Future	130.70	126.5045	130.7048	126.5045	9,788.00
22/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	4925	9	4925	9	0.00
22/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	4905	9	4905	9	0.00
22/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	4915	9	4915	9	0.00
22/03/2018	2050 On 02-August-18			Bond Future	131.40	127.1181	131.3962	127.1181	0.00
22/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	6144	10	6144	10	0.00
22/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	6124	10	6124	10	0.00
22/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	6134	10	6134	10	0.00
22/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	AL37 On 03-May-18			Index Future	591.40	590.5760	591.4030	590.5760	0.00
22/03/2018	AL37 On 02-August-18			Index Future	602.34	601.4990	602.3400	601.4990	0.00
22/03/2018	AL7T On 03-May-18			Index Future	696.40	692.6910	696.3950	692.6910	0.00
22/03/2018	AL7T On 02-August-18			Index Future	709.27	705.5030	709.2740	705.5030	0.00
22/03/2018	ALBI On 03-May-18			Index Future	638.26	633.1190	638.2590	633.1190	814.00
22/03/2018	ALBI On 02-August-18			Index Future	650.06	644.8300	650.0630	644.8300	0.00
22/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2018	EL28 On 03-May-18			Bond Future	131.52	130.0197	131.5233	130.0197	0.00
22/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	1657	3	1657	3	0.00
22/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	1667	3	1667	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
22/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1677	3	1677	3	0.00
22/03/2018	EL28 On 02-August-18			Bond Future	133.96	132.4312	133.9627	132.4312	0.00
22/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	977	3	977	3	0.00
22/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	987	3	987	3	0.00
22/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	967	2	967	2	0.00
22/03/2018	ES33 On 03-May-18			Bond Future	10.13	80.0472	10.1254	80.0472	9,466.00
22/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6601	6	6601	6	0.00
22/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6716	6	6716	6	0.00
22/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6658	6	6658	6	0.00
22/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES33 On 02-August-18			Bond Future	10.20	81.5278	10.2031	81.5278	0.00
22/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5722	5	5722	5	0.00
22/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5780	5	5780	5	0.00
22/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5838	5	5838	5	0.00
22/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/03/2018	ES42 On 03-May-18			Bond Future	10.30	83.3800	10.2960	83.3800	7,957.00
22/03/2018	ES42 On 02-August-18			Bond Future	10.37	84.9222	10.3713	84.9222	0.00
22/03/2018	GOVI On 03-May-18			GOVI	634.78	630.1070	634.7760	630.1070	472.00
22/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	444860	40	444860	40	0.00
22/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	445060	40	445060	40	0.00
22/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	444960	40	444960	40	0.00
22/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/03/2018	GOVI On 02-August-18			GOVI	646.52	641.7620	646.5160	641.7620	0.00
22/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	408060	36	408060	36	0.00
22/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	407960	36	407960	36	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
22/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	408160	36	408160	36	0.00
22/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2018	IGOV On 03-May-18			Index Future	258.53	255.3170	258.5300	255.3170	1,137.00
22/03/2018	IGOV On 02-August-18			Index Future	263.33	260.0520	263.3250	260.0520	0.00
22/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
22/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
22/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4500	100.4300	100.4500	0.00
22/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.38	99.4000	99.3800	99.4000	0.00
22/03/2018	IS01 On 20-June-19			Interest Rate Swap	99.98	100.0100	99.9800	100.0100	0.00
22/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
22/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
22/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
22/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1500	99.1300	99.1500	0.00
22/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.43	99.4600	99.4300	99.4600	0.00
22/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.74	99.7800	99.7400	99.7800	0.00
22/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.60	100.6500	100.6000	100.6500	0.00
22/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.26	98.3100	98.2600	98.3100	0.00
22/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.04	100.1100	100.0400	100.1100	0.00
22/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.44	95.5600	95.4400	95.5600	0.00
22/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.56	94.7000	94.5600	94.7000	0.00
22/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.65	93.8100	93.6500	93.8100	0.00
22/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.73	93.9100	93.7300	93.9100	0.00
22/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.83	96.0300	95.8300	96.0300	51.00
22/03/2018	IS05 On 15-March-22			Interest Rate Swap	95.88	96.0900	95.8800	96.0900	0.00
22/03/2018	IS05 On 21-June-22			Interest Rate Swap	96.99	97.2100	96.9900	97.2100	0.00
22/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.11	99.3400	99.1100	99.3400	0.00
22/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.28	100.5300	100.2800	100.5300	0.00
22/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.28	95.5400	95.2800	95.5400	0.00
22/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.56	99.8300	99.5600	99.8300	0.00
22/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.73	93.1800	92.7300	93.1800	0.00
22/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.64	90.1000	89.6400	90.1000	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
22/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.30	88.7800	88.3000	88.7800	0.00
22/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.43	90.9100	90.4300	90.9100	0.00
22/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.20	94.6700	94.2000	94.6700	0.00
22/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.69	93.1700	92.6900	93.1700	0.00
22/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.72	95.2000	94.7200	95.2000	0.00
22/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.41	98.8900	98.4100	98.8900	0.00
22/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.69	99.1800	98.6900	99.1800	0.00
22/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.80	94.3200	93.8000	94.3200	0.00
22/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.28	99.7900	99.2800	99.7900	0.00
22/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
22/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
22/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
22/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
22/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
22/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
22/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
22/03/2018	R023 On 03-May-18			Bond Future	7.36	102.8410	7.3569	102.8410	72,975.00
22/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3608	3	3608	3	0.00
22/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3646	3	3646	3	0.00
22/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3684	4	3684	4	0.00
22/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7074	7	7074	7	0.00
22/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
22/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	6	0	6	0	0.00
22/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	6	0	6	0	0.00
22/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	6	0	6	0	0.00
22/03/2018	R035 On 03-May-18			Bond Future	8.77	101.6133	8.7664	101.6133	66,923.00
22/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	9302	8	9302	8	0.00
22/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1843	1	1843	1	1,000.00
22/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	4597	4	4597	4	0.00
22/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	9377	8	9377	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
22/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	9228	8	9228	8	0.00
22/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	42	0	42	0	0.00
22/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	482	1	482	1	1,000.00
22/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	40	0	40	0	0.00
22/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	38	0	38	0	0.00
22/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1987	3	1987	3	0.00
22/03/2018	R035 On 02-August-18			Bond Future	8.80	103.4929	8.8012	103.4929	3.00
22/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	6716	6	6716	6	0.00
22/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	6832	6	6832	6	0.00
22/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	6774	6	6774	6	0.00
22/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1508	2	1508	2	0.00
22/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1529	2	1529	2	0.00
22/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1552	2	1552	2	0.00
22/03/2018	R186 On 03-May-18			Bond Future	8.01	118.6892	8.0120	118.6892	195,938.00
22/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5999	5	5999	5	0.00
22/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	13245	13	13245	13	0.00
22/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	8273	8	8273	8	1,120.00
22/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5937	5	5937	5	0.00
22/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4523	4	4523	4	0.00
22/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3390	3	3390	3	0.00
22/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	536	0	536	0	500.00
22/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10975	10	10975	10	0.00
22/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7600	7	7600	7	0.00
22/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4584	4	4584	4	0.00
22/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5505	5	5505	5	0.00
22/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5875	5	5875	5	0.00
22/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10797	10	10797	10	0.00
22/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2822	2	2822	2	0.00
22/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	971	1	971	1	0.00
22/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2549	2	2549	2	0.00
22/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3102	3	3102	3	0.00
22/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	69	0	69	0	0.00
22/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	66	0	66	0	0.00
22/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	160	0	160	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
22/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	5	0	5	0	0.00
22/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	23	0	23	0	0.00
22/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	32	0	32	0	4,745.00
22/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
22/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	299	0	299	0	500.00
22/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	199	0	199	0	0.00
22/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	24	0	24	0	0.00
22/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
22/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	244	0	244	0	3,500.00
22/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1053	1	1053	1	0.00
22/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1636	2	1636	2	0.00
22/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	2	0	2	0	0.00
22/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	22	0	22	0	0.00
22/03/2018	R186 On 02-August-18			Bond Future	8.03	115.5844	8.0348	115.5844	191.00
22/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3713	3	3713	3	0.00
22/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2727	2	2727	2	1,470.00
22/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3666	3	3666	3	0.00
22/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	541	0	541	0	1,470.00
22/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3760	3	3760	3	0.00
22/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1323	2	1323	2	0.00
22/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4131	5	4131	5	0.00
22/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	912	1	912	1	0.00
22/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	880	1	880	1	0.00
22/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	896	1	896	1	0.00
22/03/2018	R186 On 01-November-18			Bond Future	8.05	117.7485	8.0540	117.7485	0.00
22/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4075	4	4075	4	5,000.00
22/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4380	4	4380	4	0.00
22/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7305	7	7305	7	0.00
22/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4337	4	4337	4	0.00
22/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2181	2	2181	2	5,000.00
22/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4425	4	4425	4	0.00
22/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	604	1	604	1	5,000.00
22/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1396	2	1396	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
22/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2786	3	2786	3	0.00
22/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1361	2	1361	2	0.00
22/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1378	2	1378	2	0.00
22/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1508	2	1508	2	0.00
22/03/2018	R197 On 03-May-18			Bond Future	308.41	307.0476	308.4121	307.0476	2,388.00
22/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	3972	3	3972	3	0.00
22/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	3952	3	3952	3	0.00
22/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	3962	3	3962	3	0.00
22/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R202 On 03-May-18			Bond Future	243.77	241.4011	243.7701	241.4011	23,064.00
22/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	364	0	364	0	0.00
22/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	362	0	362	0	0.00
22/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	361	0	361	0	0.00
22/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	4081	6	4081	6	0.00
22/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	4064	6	4064	6	0.00
22/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	4072	6	4072	6	0.00
22/03/2018	R204 On 03-May-18			Bond Future	6.32	104.0293	6.3183	104.0293	21,652.00
22/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1629	0	1629	0	0.00
22/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1632	0	1632	0	0.00
22/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1626	0	1626	0	0.00
22/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1166	0	1166	0	0.00
22/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1163	0	1163	0	0.00
22/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1160	0	1160	0	0.00
22/03/2018	R207 On 03-May-18			Bond Future	6.64	103.1733	6.6421	103.1733	23,523.00
22/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1472	1	1472	1	0.00
22/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1456	1	1456	1	0.00
22/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1441	1	1441	1	0.00
22/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R208 On 03-May-18			Bond Future	6.95	100.0679	6.9504	100.0679	35,809.00
22/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2087	2	2087	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
22/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2112	2	2112	2	0.00
22/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2137	2	2137	2	0.00
22/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	3	0	3	0	0.00
22/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	2	0	2	0	0.00
22/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	3	0	3	0	0.00
22/03/2018	R209 On 03-May-18			Bond Future	8.77	77.2977	8.7653	77.2977	79,606.00
22/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	7515	7	7515	7	0.00
22/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	9808	9	9808	9	0.00
22/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	8455	8	8455	8	0.00
22/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	12808	12	12808	12	0.00
22/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	6880	6	6880	6	435.00
22/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7008	6	7008	6	0.00
22/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4027	3	4027	3	1,321.00
22/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	7578	7	7578	7	0.00
22/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	7452	7	7452	7	0.00
22/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	3360	3	3360	3	250.00
22/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	5094	4	5094	4	0.00
22/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2032	2	2032	2	1,321.00
22/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	21	0	21	0	0.00
22/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	291	0	291	0	0.00
22/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	19	0	19	0	0.00
22/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	9	0	9	0	11,067.00
22/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	98	0	98	0	250.00
22/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	28	0	28	0	250.00
22/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	192	0	192	0	0.00
22/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	675	1	675	1	0.00
22/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	20	0	20	0	0.00
22/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	2	0	2	0	435.00
22/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	31	0	31	0	0.00
22/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
22/03/2018	R209 On 02-August-18			Bond Future	8.80	78.7274	8.7977	78.7274	816.00
22/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	5301	5	5301	5	0.00
22/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	13189	12	13189	12	0.00
22/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	9660	9	9660	9	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
22/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	2971	2	2971	2	5,000.00
22/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	6565	6	6565	6	435.00
22/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	10621	10	10621	10	0.00
22/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1182	1	1182	1	5,000.00
22/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	10677	10	10677	10	0.00
22/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	10733	10	10733	10	0.00
22/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	116	0	116	0	0.00
22/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	564	1	564	1	0.00
22/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	122	0	122	0	0.00
22/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3734	4	3734	4	0.00
22/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1787	2	1787	2	0.00
22/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	119	0	119	0	0.00
22/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	185	0	185	0	435.00
22/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	36	0	36	0	435.00
22/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	832	1	832	1	5,000.00
22/03/2018	R209 On 01-November-18			Bond Future	8.83	77.0528	8.8294	77.0528	0.00
22/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77020	76	77020	76	0.00
22/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77020	76	77020	76	0.00
22/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	8522	8	8522	8	0.00
22/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77020	76	77020	76	0.00
22/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	5316	5	5316	5	0.00
22/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	11644	11	11644	11	0.00
22/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	8371	8	8371	8	0.00
22/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	828	1	828	1	0.00
22/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	297	0	297	0	0.00
22/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	791	1	791	1	0.00
22/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1707	2	1707	2	0.00
22/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R210 On 03-May-18			Bond Future	190.80	188.6314	190.8014	188.6314	2,159.00
22/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00

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22/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	649	3	649	3	0.00
22/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	639	3	639	3	0.00
22/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	659	3	659	3	0.00
22/03/2018	R212 On 03-May-18			Bond Future	155.96	155.6752	155.9586	155.6752	4,755.00
22/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1679	1	1679	1	0.00
22/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1659	1	1659	1	0.00
22/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1669	1	1669	1	0.00
22/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
22/03/2018	R213 On 03-May-18			Bond Future	8.50	88.9748	8.5041	88.9748	44,803.00
22/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	7102	6	7102	6	0.00
22/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	7164	6	7164	6	0.00
22/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	7227	7	7227	7	0.00
22/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	16	0	16	0	0.00
22/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	18	0	18	0	0.00
22/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	17	0	17	0	0.00
22/03/2018	R213 On 02-August-18			Bond Future	8.53	90.6205	8.5337	90.6205	1.00
22/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	4541	4	4541	4	0.00
22/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	4490	4	4490	4	0.00
22/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	4439	4	4439	4	0.00
22/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	903	1	903	1	0.00
22/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	919	1	919	1	0.00
22/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	888	1	888	1	0.00
22/03/2018	R214 On 03-May-18			Bond Future	8.88	77.0991	8.8801	77.0991	46,749.00
22/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	8005	7	8005	7	0.00
22/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	8071	7	8071	7	0.00
22/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	7940	7	7940	7	0.00
22/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	25	0	25	0	0.00
22/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	24	0	24	0	0.00
22/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	23	0	23	0	0.00
22/03/2018	R248 On 03-May-18			Bond Future	8.92	98.6185	8.9153	98.6185	90,984.00
22/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	10722	9	10722	9	0.00
22/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	10640	9	10640	9	0.00



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22/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	10557	9	10557	9	0.00
22/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	29	0	29	0	0.00
22/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	31	0	31	0	0.00
22/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	28	0	28	0	0.00