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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
23/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	2025 On 03-May-18			Bond Future	135.03	134.5988	135.0280	134.5988	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
23/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	1808	1	1808	1	0.00
23/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	1818	1	1818	1	0.00
23/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	1828	1	1828	1	0.00
23/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 02-August-18			Bond Future	136.15	135.7149	136.1506	135.7149	0.00
23/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	509	1	509	1	0.00
23/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	519	1	519	1	0.00
23/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	499	1	499	1	0.00
23/03/2018	2029 On 03-May-18			Bond Future	103.69	103.1778	103.6892	103.1778	1,370.00
23/03/2018	2029 On 02-August-18			Bond Future	105.61	105.0915	105.6113	105.0915	0.00
23/03/2018	2030 On 03-May-18			Bond Future	8.41	98.9484	8.4056	98.9484	95,604.00
23/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	7437	7	7437	7	0.00
23/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	7566	7	7566	7	0.00
23/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	7502	7	7502	7	0.00
23/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	13	0	13	0	0.00
23/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	12	0	12	0	0.00
23/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	14	0	14	0	0.00
23/03/2018	2030 On 02-August-18			Bond Future	8.44	96.7727	8.4389	96.7727	127.00
23/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	7257	7	7257	7	0.00
23/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2389	2	2389	2	7,850.00
23/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4230	4	4230	4	7,850.00
23/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	7315	7	7315	7	0.00
23/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	7488	7	7488	7	0.00
23/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7199	7	7199	7	0.00
23/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	326	0	326	0	7,850.00
23/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	344	0	344	0	0.00
23/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	358	0	358	0	0.00
23/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	958	1	958	1	0.00
23/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	351	0	351	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
23/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1885	2	1885	2	0.00
23/03/2018	2032 On 03-May-18			Bond Future	8.59	97.9085	8.5854	97.9085	60,218.00
23/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	8264	8	8264	8	0.00
23/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	8333	8	8333	8	0.00
23/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	8402	8	8402	8	0.00
23/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	12	0	12	0	0.00
23/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	14	0	14	0	0.00
23/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	13	0	13	0	0.00
23/03/2018	2032 On 02-August-18			Bond Future	8.62	99.7192	8.6185	99.7192	2.00
23/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	8168	8	8168	8	0.00
23/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	8106	8	8106	8	0.00
23/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	8044	8	8044	8	0.00
23/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	390	0	390	0	0.00
23/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	397	0	397	0	0.00
23/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	383	0	383	0	0.00
23/03/2018	2033 On 03-May-18			Bond Future	107.73	107.0434	107.7338	107.0434	6,055.00
23/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	34	0	34	0	0.00
23/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	24	0	24	0	0.00
23/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	44	0	44	0	0.00
23/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2033 On 02-August-18			Bond Future	109.73	109.0288	109.7309	109.0288	0.00
23/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	199	1	199	1	0.00
23/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	209	1	209	1	0.00
23/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	189	1	189	1	0.00
23/03/2018	2037 On 03-May-18			Bond Future	8.81	99.1839	8.8126	99.1839	47,828.00
23/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	9540	9	9540	9	0.00
23/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	9690	9	9690	9	0.00
23/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	9615	9	9615	9	0.00
23/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	17	0	17	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
23/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	18	0	18	0	0.00
23/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	17	0	17	0	0.00
23/03/2018	2037 On 02-August-18			Bond Future	8.85	96.7622	8.8508	96.7622	731.00
23/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	9435	9	9435	9	0.00
23/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	9503	9	9503	9	0.00
23/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	9571	9	9571	9	0.00
23/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	432	0	432	0	0.00
23/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	447	0	447	0	0.00
23/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	439	0	439	0	0.00
23/03/2018	2038 On 03-May-18			Bond Future	133.17	130.8720	133.1678	130.8720	8,991.00
23/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	898	0	898	0	0.00
23/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	888	0	888	0	0.00
23/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	878	0	878	0	0.00
23/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	1	0	1	0.00
23/03/2018	2038 On 02-August-18			Bond Future	134.08	131.7465	134.0835	131.7465	0.00
23/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	447	3	447	3	0.00
23/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	457	3	457	3	0.00
23/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	467	3	467	3	0.00
23/03/2018	2040 On 03-May-18			Bond Future	8.88	103.2599	8.8777	103.2599	41,923.00
23/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	10560	10	10560	10	0.00
23/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	326	0	326	0	1,011.00
23/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	10480	10	10480	10	0.00
23/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2259	2	2259	2	1,239.00
23/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	9997	10	9997	10	1,500.00
23/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	10640	10	10640	10	0.00
23/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	1089	1	1089	1	0.00
23/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	19	0	19	0	0.00
23/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	24	0	24	0	0.00
23/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	18	0	18	0	0.00

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23/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	4076	4	4076	4	0.00
23/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	18	0	18	0	0.00
23/03/2018	2040 On 02-August-18			Bond Future	8.92	100.6632	8.9160	100.6632	420.00
23/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	10447	10	10447	10	0.00
23/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	10374	10	10374	10	0.00
23/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	10301	10	10301	10	0.00
23/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	480	1	480	1	0.00
23/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	488	1	488	1	0.00
23/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	472	1	472	1	0.00
23/03/2018	2044 On 03-May-18			Bond Future	8.92	100.3408	8.9172	100.3408	25,432.00
23/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	10734	10	10734	10	0.00
23/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	10653	10	10653	10	0.00
23/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	10572	10	10572	10	0.00
23/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	19	0	19	0	0.00
23/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	20	0	20	0	0.00
23/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	19	0	19	0	0.00
23/03/2018	2044 On 02-August-18			Bond Future	8.95	97.8152	8.9545	97.8152	0.00
23/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	10373	10	10373	10	0.00
23/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	10519	10	10519	10	0.00
23/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	10446	10	10446	10	0.00
23/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	530	1	530	1	0.00
23/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	522	1	522	1	0.00
23/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	539	1	539	1	0.00
23/03/2018	2046 On 03-May-18			Bond Future	126.03	123.0469	126.0269	123.0469	10,874.00
23/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	1913	5	1913	5	0.00
23/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	1923	5	1923	5	0.00
23/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	1903	5	1903	5	0.00
23/03/2018	2046 On 02-August-18			Bond Future	128.36	125.3291	128.3633	125.3291	0.00
23/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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23/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	427	3	427	3	0.00
23/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	407	3	407	3	0.00
23/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	417	3	417	3	0.00
23/03/2018	2050 On 03-May-18			Bond Future	135.39	130.7048	135.3855	130.7048	9,788.00
23/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	245	5	245	5	0.00
23/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	225	5	225	5	0.00
23/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	235	5	235	5	0.00
23/03/2018	2050 On 02-August-18			Bond Future	136.16	131.3962	136.1624	131.3962	0.00
23/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	1378	6	1378	6	0.00
23/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	1358	6	1358	6	0.00
23/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	1368	6	1368	6	0.00
23/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	AL37 On 03-May-18			Index Future	591.97	591.4030	591.9700	591.4030	0.00
23/03/2018	AL37 On 02-August-18			Index Future	602.92	602.3400	602.9170	602.3400	0.00
23/03/2018	AL7T On 03-May-18			Index Future	697.35	696.3950	697.3510	696.3950	0.00
23/03/2018	AL7T On 02-August-18			Index Future	710.25	709.2740	710.2460	709.2740	0.00
23/03/2018	ALBI On 03-May-18			Index Future	639.66	638.2590	639.6600	638.2590	814.00
23/03/2018	ALBI On 02-August-18			Index Future	651.49	650.0630	651.4890	650.0630	0.00
23/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2018	EL28 On 03-May-18			Bond Future	132.11	131.5233	132.1097	131.5233	0.00
23/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	1070	2	1070	2	0.00
23/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	1080	2	1080	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
23/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1090	2	1090	2	0.00
23/03/2018	EL28 On 02-August-18			Bond Future	134.56	133.9627	134.5588	133.9627	0.00
23/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	381	1	381	1	0.00
23/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	391	1	391	1	0.00
23/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	371	1	371	1	0.00
23/03/2018	ES33 On 03-May-18			Bond Future	10.09	80.8436	10.0941	80.8436	9,466.00
23/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6806	7	6806	7	0.00
23/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6921	7	6921	7	0.00
23/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6863	7	6863	7	0.00
23/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES33 On 02-August-18			Bond Future	10.17	82.3388	10.1708	82.3388	0.00
23/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5931	6	5931	6	0.00
23/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5989	6	5989	6	0.00
23/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6046	6	6046	6	0.00
23/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/03/2018	ES42 On 03-May-18			Bond Future	10.26	84.4244	10.2647	84.4244	7,957.00
23/03/2018	ES42 On 02-August-18			Bond Future	10.34	85.9858	10.3390	85.9858	0.00
23/03/2018	GOVI On 03-May-18			GOVI	636.08	634.7760	636.0780	634.7760	472.00
23/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	457880	44	457880	44	0.00
23/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	458080	45	458080	45	0.00
23/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	457980	44	457980	44	0.00
23/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
23/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
23/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
23/03/2018	GOVI On 02-August-18			GOVI	647.84	646.5160	647.8410	646.5160	0.00
23/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	421310	41	421310	41	0.00
23/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	421210	41	421210	41	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
23/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	421410	41	421410	41	0.00
23/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
23/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2018	IGOV On 03-May-18			Index Future	261.30	258.5300	261.3040	258.5300	1,137.00
23/03/2018	IGOV On 02-August-18			Index Future	266.15	263.3250	266.1480	263.3250	0.00
23/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
23/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
23/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
23/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
23/03/2018	IS01 On 20-June-19			Interest Rate Swap	99.96	99.9800	99.9600	99.9800	0.00
23/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
23/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
23/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
23/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.12	99.1300	99.1200	99.1300	0.00
23/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4300	99.4200	99.4300	0.00
23/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.72	99.7400	99.7200	99.7400	0.00
23/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.57	100.6000	100.5700	100.6000	0.00
23/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.23	98.2600	98.2300	98.2600	0.00
23/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.01	100.0400	100.0100	100.0400	0.00
23/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.39	95.4400	95.3900	95.4400	0.00
23/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5600	94.5100	94.5600	0.00
23/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.59	93.6500	93.5900	93.6500	0.00
23/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.66	93.7300	93.6600	93.7300	0.00
23/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.76	95.8300	95.7600	95.8300	51.00
23/03/2018	IS05 On 15-March-22			Interest Rate Swap	95.80	95.8800	95.8000	95.8800	0.00
23/03/2018	IS05 On 21-June-22			Interest Rate Swap	96.89	96.9900	96.8900	96.9900	0.00
23/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.00	99.1100	99.0000	99.1100	0.00
23/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.17	100.2800	100.1700	100.2800	0.00
23/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.15	95.2800	95.1500	95.2800	0.00
23/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.42	99.5600	99.4200	99.5600	0.00
23/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.60	92.7300	92.6000	92.7300	0.00
23/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.50	89.6400	89.5000	89.6400	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
23/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.15	88.3000	88.1500	88.3000	0.00
23/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.25	90.4300	90.2500	90.4300	0.00
23/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.01	94.2000	94.0100	94.2000	0.00
23/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.49	92.6900	92.4900	92.6900	0.00
23/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.51	94.7200	94.5100	94.7200	0.00
23/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.20	98.4100	98.2000	98.4100	0.00
23/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.48	98.6900	98.4800	98.6900	0.00
23/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.58	93.8000	93.5800	93.8000	0.00
23/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.06	99.2800	99.0600	99.2800	0.00
23/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
23/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
23/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
23/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
23/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
23/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
23/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
23/03/2018	R023 On 03-May-18			Bond Future	7.33	103.0060	7.3262	103.0060	72,768.00
23/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3730	4	3730	4	0.00
23/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3769	4	3769	4	0.00
23/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3807	4	3807	4	0.00
23/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7198	7	7198	7	0.00
23/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
23/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	4	0	4	0	0.00
23/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	4	0	4	0	0.00
23/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	5	0	5	0	0.00
23/03/2018	R035 On 03-May-18			Bond Future	8.73	102.5878	8.7255	102.5878	66,808.00
23/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	9653	9	9653	9	0.00
23/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	2005	2	2005	2	1,000.00
23/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	4881	5	4881	5	0.00
23/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	9727	9	9727	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
23/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	9578	9	9578	9	0.00
23/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	31	0	31	0	0.00
23/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	406	0	406	0	1,000.00
23/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	30	0	30	0	0.00
23/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	29	0	29	0	0.00
23/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1789	2	1789	2	0.00
23/03/2018	R035 On 02-August-18			Bond Future	8.76	104.4851	8.7591	104.4851	3.00
23/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	6976	7	6976	7	0.00
23/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	7094	7	7094	7	0.00
23/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	7035	7	7035	7	0.00
23/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1403	2	1403	2	0.00
23/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1424	2	1424	2	0.00
23/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1445	2	1445	2	0.00
23/03/2018	R186 On 03-May-18			Bond Future	7.99	119.2392	7.9914	119.2392	185,125.00
23/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	6134	6	6134	6	0.00
23/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	8412	8	8412	8	1,120.00
23/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	13385	13	13385	13	0.00
23/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	6072	6	6072	6	0.00
23/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4652	5	4652	5	0.00
23/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3507	3	3507	3	0.00
23/03/2018	R186 On 03-May-18	8.25	Call	Bond Future	2125	0	2125	0	0.00
23/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	573	1	573	1	500.00
23/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	11114	11	11114	11	0.00
23/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7739	8	7739	8	0.00
23/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5639	6	5639	6	0.00
23/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4713	5	4713	5	0.00
23/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2653	3	2653	3	0.00
23/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	6010	6	6010	6	0.00
23/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10937	11	10937	11	0.00
23/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2931	3	2931	3	0.00
23/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	1029	1	1029	1	0.00
23/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3216	3	3216	3	0.00
23/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	55	0	55	0	0.00
23/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	139	0	139	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
23/03/2018	R186 On 03-May-18	8.25	Put	Bond Future	395	0	395	0	3,500.00
23/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	4	0	4	0	0.00
23/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	58	0	58	0	0.00
23/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	19	0	19	0	0.00
23/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	27	0	27	0	4,745.00
23/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
23/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	264	0	264	0	500.00
23/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
23/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	214	0	214	0	3,500.00
23/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	971	1	971	1	0.00
23/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	173	0	173	0	0.00
23/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	20	0	20	0	0.00
23/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1533	2	1533	2	0.00
23/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	18	0	18	0	0.00
23/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	2	0	2	0	0.00
23/03/2018	R186 On 02-August-18			Bond Future	8.01	116.1442	8.0133	116.1442	291.00
23/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3810	4	3810	4	0.00
23/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2809	3	2809	3	1,470.00
23/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3761	4	3761	4	0.00
23/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	568	1	568	1	1,470.00
23/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3858	4	3858	4	0.00
23/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1263	1	1263	1	0.00
23/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4016	4	4016	4	0.00
23/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	866	1	866	1	0.00
23/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	835	1	835	1	0.00
23/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	850	1	850	1	0.00
23/03/2018	R186 On 01-November-18			Bond Future	8.03	118.3182	8.0314	118.3182	0.00
23/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4167	4	4167	4	5,000.00
23/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4475	4	4475	4	0.00
23/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7423	7	7423	7	0.00
23/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4431	4	4431	4	0.00
23/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2245	2	2245	2	5,000.00
23/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4520	4	4520	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
23/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	578	1	578	1	5,000.00
23/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1346	1	1346	1	0.00
23/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2705	3	2705	3	0.00
23/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1311	1	1311	1	0.00
23/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1328	1	1328	1	0.00
23/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1454	2	1454	2	0.00
23/03/2018	R197 On 03-May-18			Bond Future	309.17	308.4121	309.1743	308.4121	2,388.00
23/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	4734	4	4734	4	0.00
23/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	4714	4	4714	4	0.00
23/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	4724	4	4724	4	0.00
23/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R202 On 03-May-18			Bond Future	245.87	243.7701	245.8665	243.7701	23,064.00
23/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	882	0	882	0	0.00
23/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	878	0	878	0	0.00
23/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	875	0	875	0	0.00
23/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	2498	4	2498	4	0.00
23/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	2485	4	2485	4	0.00
23/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	2492	4	2492	4	0.00
23/03/2018	R204 On 03-May-18			Bond Future	6.30	104.0299	6.3047	104.0299	21,652.00
23/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1791	2	1791	2	0.00
23/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1794	2	1794	2	0.00
23/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1788	2	1788	2	0.00
23/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1319	1	1319	1	0.00
23/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1316	1	1316	1	0.00
23/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1313	1	1313	1	0.00
23/03/2018	R207 On 03-May-18			Bond Future	6.62	103.2050	6.6218	103.2050	23,508.00
23/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1504	1	1504	1	0.00
23/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1488	1	1488	1	0.00
23/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1473	1	1473	1	0.00
23/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
23/03/2018	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
23/03/2018	R208 On 03-May-18			Bond Future	6.93	100.1738	6.9300	100.1738	35,623.00
23/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2139	2	2139	2	0.00
23/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2164	2	2164	2	0.00
23/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2189	2	2189	2	0.00
23/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	2	0	2	0	0.00
23/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	2	0	2	0	0.00
23/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	2	0	2	0	0.00
23/03/2018	R209 On 03-May-18			Bond Future	8.73	78.1227	8.7346	78.1227	86,537.00
23/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	7739	8	7739	8	0.00
23/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	10037	10	10037	10	0.00
23/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	8682	8	8682	8	0.00
23/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	13037	13	13037	13	0.00
23/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	7103	7	7103	7	435.00
23/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7231	7	7231	7	0.00
23/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4224	4	4224	4	1,321.00
23/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	7803	8	7803	8	0.00
23/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	3544	3	3544	3	250.00
23/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	5305	5	5305	5	0.00
23/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2177	2	2177	2	1,321.00
23/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	7676	7	7676	7	0.00
23/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	16	0	16	0	0.00
23/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	246	0	246	0	0.00
23/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	15	0	15	0	0.00
23/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	7	0	7	0	11,067.00
23/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	80	0	80	0	250.00
23/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	22	0	22	0	250.00
23/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	160	0	160	0	0.00
23/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	591	1	591	1	0.00
23/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	16	0	16	0	0.00
23/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	2	0	2	0	435.00
23/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	24	0	24	0	0.00
23/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
23/03/2018	R209 On 02-August-18			Bond Future	8.77	79.5676	8.7662	79.5676	816.00
23/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	5477	5	5477	5	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
23/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	13418	13	13418	13	0.00
23/03/2018	R209 On 02-August-18	8.83	Call	Bond Future	2541	0	2541	0	0.00
23/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	9877	10	9877	10	0.00
23/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	3103	3	3103	3	5,000.00
23/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	10842	11	10842	11	0.00
23/03/2018	R209 On 02-August-18	9.21	Call	Bond Future	4313	0	4313	0	0.00
23/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	6757	7	6757	7	435.00
23/03/2018	R209 On 02-August-18	8.49	Call	Bond Future	1340	0	1340	0	500.00
23/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1254	1	1254	1	5,000.00
23/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	10899	11	10899	11	0.00
23/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	10955	11	10955	11	0.00
23/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	105	0	105	0	0.00
23/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	110	0	110	0	0.00
23/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	523	1	523	1	0.00
23/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3573	4	3573	4	0.00
23/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1685	2	1685	2	0.00
23/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	107	0	107	0	0.00
23/03/2018	R209 On 02-August-18	9.21	Put	Bond Future	1122	0	1122	0	500.00
23/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	168	0	168	0	435.00
23/03/2018	R209 On 02-August-18	8.49	Put	Bond Future	3427	0	3427	0	0.00
23/03/2018	R209 On 02-August-18	8.83	Put	Bond Future	2069	0	2069	0	500.00
23/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	32	0	32	0	435.00
23/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	775	1	775	1	5,000.00
23/03/2018	R209 On 01-November-18			Bond Future	8.80	77.9081	8.7969	77.9081	0.00
23/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77258	77	77258	77	0.00
23/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77258	77	77258	77	0.00
23/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	8718	9	8718	9	0.00
23/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77258	77	77258	77	0.00
23/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	5476	5	5476	5	0.00
23/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	11862	12	11862	12	0.00
23/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	8565	8	8565	8	0.00
23/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	784	1	784	1	0.00
23/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	278	0	278	0	0.00
23/03/2018	R209 On 01-November-18	1 016.00	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
23/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	749	1	749	1	0.00
23/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1628	2	1628	2	0.00
23/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R210 On 03-May-18			Bond Future	191.65	190.8014	191.6455	190.8014	2,159.00
23/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	186	0	186	0	0.00
23/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	196	0	196	0	0.00
23/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	206	0	206	0	0.00
23/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	1	0	1	0.00
23/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	1	0	1	0.00
23/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	1	0	1	0.00
23/03/2018	R212 On 03-May-18			Bond Future	156.24	155.9586	156.2429	155.9586	4,755.00
23/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1963	2	1963	2	0.00
23/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1943	2	1943	2	0.00
23/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1953	2	1953	2	0.00
23/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
23/03/2018	R213 On 03-May-18			Bond Future	8.48	89.6930	8.4785	89.6930	44,803.00
23/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	7281	7	7281	7	0.00
23/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	7343	7	7343	7	0.00
23/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	7406	7	7406	7	0.00
23/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	13	0	13	0	0.00
23/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	14	0	14	0	0.00
23/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	13	0	13	0	0.00
23/03/2018	R213 On 02-August-18			Bond Future	8.51	91.3518	8.5072	91.3518	1.00
23/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	4674	5	4674	5	0.00
23/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	4623	4	4623	4	0.00
23/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	4571	4	4571	4	0.00
23/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	850	1	850	1	0.00
23/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	865	1	865	1	0.00
23/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	836	1	836	1	0.00
23/03/2018	R214 On 03-May-18			Bond Future	8.85	78.0927	8.8494	78.0927	46,749.00
23/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	8244	8	8244	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
23/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	8309	8	8309	8	0.00
23/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	8178	8	8178	8	0.00
23/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	19	0	19	0	0.00
23/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	18	0	18	0	0.00
23/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	18	0	18	0	0.00
23/03/2018	R248 On 03-May-18			Bond Future	8.88	99.9020	8.8795	99.9020	90,984.00
23/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	11082	11	11082	11	0.00
23/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	11000	11	11000	11	0.00
23/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	10917	11	10917	11	0.00
23/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	22	0	22	0	0.00
23/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	23	0	23	0	0.00
23/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	21	0	21	0	0.00