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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/02/2018 TO: 22/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	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
22/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	2025 On 03-May-18			Bond Future	133.12	133.1375	133.1240	133.1375	1,033.00
22/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	86	0	0	0	0.00
22/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	76	0	0	0	0.00
22/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	96	0	0	0	0.00
22/02/2018	2025 On 02-August-18			Bond Future	134.21	134.2276	134.2142	134.2276	0.00
22/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2446	2	2	2	0.00
22/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2456	2	2	2	0.00
22/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2436	2	2	2	0.00
22/02/2018	2029 On 03-May-18			Bond Future	101.63	101.6377	101.6276	101.6377	1,370.00
22/02/2018	2029 On 02-August-18			Bond Future	103.51	103.5236	103.5138	103.5236	0.00
22/02/2018	2030 On 03-May-18			Bond Future	8.48	99.0216	98.5812	99.0216	90,395.00
22/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6963	7	7	7	0.00
22/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	7087	8	7	8	0.00
22/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	7025	7	7	7	0.00
22/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	89	0	0	0	0.00
22/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	87	0	0	0	0.00
22/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	92	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
22/02/2018	2030 On 02-August-18			Bond Future	8.52	96.8476	96.3998	96.8476	127.00
22/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6918	7	7	7	0.00
22/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2327	3	2	3	7,850.00
22/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4050	4	4	4	7,850.00
22/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6973	7	7	7	0.00
22/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	7140	8	7	8	0.00
22/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6863	7	7	7	0.00
22/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	539	0	1	0	7,850.00
22/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	565	1	1	1	0.00
22/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	584	1	1	1	0.00
22/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1340	1	1	1	0.00
22/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	574	1	1	1	0.00
22/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2385	2	2	2	0.00
22/02/2018	2032 On 03-May-18			Bond Future	8.69	97.7797	97.3027	97.7797	62,130.00
22/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	7519	8	8	8	0.00
22/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	7586	8	8	8	0.00
22/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	7652	8	8	8	0.00
22/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	111	0	0	0	0.00
22/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	117	0	0	0	0.00
22/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	114	0	0	0	0.00
22/02/2018	2032 On 02-August-18			Bond Future	8.73	99.5884	99.1032	99.5884	2.00
22/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	7562	8	8	8	0.00
22/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	7502	8	8	8	0.00
22/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	7443	8	7	8	0.00
22/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	649	1	1	1	0.00
22/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	659	1	1	1	0.00
22/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	639	1	1	1	0.00
22/02/2018	2033 On 03-May-18			Bond Future	104.83	104.8384	104.8284	104.8384	6,055.00
22/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	2862	3	3	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
22/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	2872	3	3	3	0.00
22/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	2882	3	3	3	0.00
22/02/2018	2033 On 02-August-18			Bond Future	106.77	106.7837	106.7740	106.7837	0.00
22/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3156	3	3	3	0.00
22/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3166	3	3	3	0.00
22/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3146	3	3	3	0.00
22/02/2018	2037 On 03-May-18			Bond Future	8.91	98.9425	98.5858	98.9425	44,878.00
22/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	8821	9	9	9	0.00
22/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	8966	9	9	9	0.00
22/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	8893	9	9	9	0.00
22/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	122	0	0	0	0.00
22/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	126	0	0	0	0.00
22/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	119	0	0	0	0.00
22/02/2018	2037 On 02-August-18			Bond Future	8.95	96.5167	96.1540	96.5167	731.00
22/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	8891	9	9	9	0.00
22/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	8956	9	9	9	0.00
22/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	9021	9	9	9	0.00
22/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	723	1	1	1	0.00
22/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	744	1	1	1	0.00
22/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	733	1	1	1	0.00
22/02/2018	2038 On 03-May-18			Bond Future	128.37	127.7720	128.3663	127.7720	8,991.00
22/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	3924	5	4	5	0.00
22/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	3904	4	4	4	0.00
22/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	3914	5	4	5	0.00
22/02/2018	2038 On 02-August-18			Bond Future	129.20	128.5899	129.1957	128.5899	0.00
22/02/2018	2038 On 02-August-18	134.54	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
22/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	5334	6	5	6	0.00
22/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	5344	6	5	6	0.00
22/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	5354	6	5	6	0.00
22/02/2018	2040 On 03-May-18			Bond Future	8.96	103.0953	102.8060	103.0953	39,996.00
22/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	9925	10	10	10	0.00
22/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	9847	10	10	10	0.00
22/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	2310	2	2	2	1,500.00
22/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	9382	10	9	10	1,500.00
22/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	10002	10	10	10	0.00
22/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	1890	2	2	2	0.00
22/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	137	0	0	0	0.00
22/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	160	0	0	0	0.00
22/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	134	0	0	0	0.00
22/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	130	0	0	0	0.00
22/02/2018	2040 On 02-August-18			Bond Future	9.00	100.4959	100.2020	100.4959	420.00
22/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	9975	10	10	10	0.00
22/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	9905	10	10	10	0.00
22/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	9835	10	10	10	0.00
22/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	775	1	1	1	0.00
22/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	786	1	1	1	0.00
22/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	764	1	1	1	0.00
22/02/2018	2044 On 03-May-18			Bond Future	8.98	100.2252	99.9789	100.2252	23,794.00
22/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	10180	10	10	10	0.00
22/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	10102	10	10	10	0.00
22/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	10024	10	10	10	0.00
22/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	133	0	0	0	0.00
22/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	137	0	0	0	0.00
22/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	130	0	0	0	0.00
22/02/2018	2044 On 02-August-18			Bond Future	9.02	97.6980	97.4478	97.6980	0.00
22/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	9994	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	10135	10	10	10	0.00
22/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	10065	10	10	10	0.00
22/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	826	1	1	1	0.00
22/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	814	1	1	1	0.00
22/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	837	1	1	1	0.00
22/02/2018	2046 On 03-May-18			Bond Future	120.80	120.8149	120.8037	120.8149	10,874.00
22/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	7136	7	7	7	0.00
22/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	7146	7	7	7	0.00
22/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	7126	7	7	7	0.00
22/02/2018	2046 On 02-August-18			Bond Future	123.05	123.0565	123.0455	123.0565	0.00
22/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	5744	6	6	6	0.00
22/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	5724	6	6	6	0.00
22/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	5734	6	6	6	0.00
22/02/2018	2050 On 03-May-18			Bond Future	130.07	130.0804	130.0683	130.0804	9,738.00
22/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	5562	6	6	6	0.00
22/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	5542	6	6	6	0.00
22/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	5552	6	6	6	0.00
22/02/2018	2050 On 02-August-18			Bond Future	130.75	130.7613	130.7494	130.7613	0.00
22/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	6791	7	7	7	0.00
22/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	6771	7	7	7	0.00

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22/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	6781	7	7	7	0.00
22/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	AL37 On 03-May-18			Index Future	591.82	592.5070	591.8210	592.5070	0.00
22/02/2018	AL37 On 02-August-18			Index Future	602.77	603.4670	602.7730	603.4670	0.00
22/02/2018	AL7T On 03-May-18			Index Future	695.13	697.1640	695.1290	697.1640	0.00
22/02/2018	AL7T On 02-August-18			Index Future	707.99	710.0610	707.9920	710.0610	0.00
22/02/2018	ALBI On 03-May-18			Index Future	636.16	637.9720	636.1590	637.9720	814.00
22/02/2018	ALBI On 02-August-18			Index Future	647.93	649.7730	647.9310	649.7730	0.00
22/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	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
22/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	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
22/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2018	EL28 On 03-May-18			Bond Future	130.72	130.7297	130.7190	130.7297	0.00
22/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2461	2	2	2	0.00
22/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2471	2	2	2	0.00
22/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2481	2	2	2	0.00
22/02/2018	EL28 On 02-August-18			Bond Future	133.14	133.1554	133.1449	133.1554	0.00
22/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1795	2	2	2	0.00
22/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1805	2	2	2	0.00
22/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1785	2	2	2	0.00
22/02/2018	ES33 On 03-May-18			Bond Future	10.25	80.3451	80.0527	80.3451	9,466.00
22/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5810	6	6	6	0.00
22/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5925	6	6	6	0.00
22/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5867	6	6	6	0.00
22/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES33 On 02-August-18			Bond Future	10.33	81.8314	81.5339	81.8314	0.00
22/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4917	5	5	5	0.00
22/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4975	5	5	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
22/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5033	5	5	5	0.00
22/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/02/2018	ES42 On 03-May-18			Bond Future	10.38	83.9633	83.7757	83.9633	7,957.00
22/02/2018	ES42 On 02-August-18			Bond Future	10.46	85.5162	85.3257	85.5162	0.00
22/02/2018	GOVI On 03-May-18			GOVI	633.05	634.8610	633.0460	634.8610	616.00
22/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	427560	45	43	45	0.00
22/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	427760	45	43	45	0.00
22/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	427660	45	43	45	0.00
22/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/02/2018	GOVI On 02-August-18			GOVI	644.76	646.6050	644.7600	646.6050	0.00
22/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	390500	41	39	41	0.00
22/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	390400	41	39	41	0.00
22/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	390600	41	39	41	0.00
22/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2018	IGOV On 03-May-18			Index Future	255.85	255.6510	255.8510	255.6510	1,145.00
22/02/2018	IGOV On 02-August-18			Index Future	260.60	260.3940	260.5990	260.3940	0.00
22/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
22/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
22/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
22/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4100	100.4300	100.4100	0.00
22/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.3800	99.4100	99.3800	0.00
22/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	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
22/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
22/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
22/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7900	98.8100	98.7900	0.00
22/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1300	99.1600	99.1300	0.00
22/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4200	99.4600	99.4200	0.00
22/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.7400	99.7900	99.7400	0.00
22/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6000	100.6600	100.6000	0.00
22/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.34	98.2700	98.3400	98.2700	0.00
22/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.56	95.4700	95.5600	95.4700	0.00
22/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.70	94.5900	94.7000	94.5900	0.00
22/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.80	93.6700	93.8000	93.6700	0.00
22/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.88	93.7200	93.8800	93.7200	0.00
22/02/2018	IS05 On 21-December-21			Interest Rate Swap	95.99	95.8100	95.9900	95.8100	51.00
22/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.04	95.8400	96.0400	95.8400	0.00
22/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.14	96.9400	97.1400	96.9400	0.00
22/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.26	99.0600	99.2600	99.0600	0.00
22/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.42	100.2300	100.4200	100.2300	0.00
22/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.42	95.2200	95.4200	95.2200	0.00
22/02/2018	IS10 On 17-December-25			Interest Rate Swap	92.91	92.6500	92.9100	92.6500	0.00
22/02/2018	IS10 On 16-March-26			Interest Rate Swap	89.83	89.5600	89.8300	89.5600	0.00
22/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.51	88.2300	88.5100	88.2300	0.00
22/02/2018	IS10 On 21-September-26			Interest Rate Swap	90.64	90.3400	90.6400	90.3400	0.00
22/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.42	94.1100	94.4200	94.1100	0.00
22/02/2018	IS10 On 15-March-27			Interest Rate Swap	92.92	92.6100	92.9200	92.6100	0.00
22/02/2018	IS10 On 21-June-27			Interest Rate Swap	94.95	94.6400	94.9500	94.6400	0.00
22/02/2018	IS10 On 20-September-27			Interest Rate Swap	98.65	98.3600	98.6500	98.3600	0.00
22/02/2018	IS10 On 20-December-27			Interest Rate Swap	98.95	98.6700	98.9500	98.6700	0.00
22/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.08	93.7900	94.0800	93.7900	0.00
22/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
22/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.09	92.9000	92.9100	92.9000	2,500.00
22/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.96	93.0300	93.0400	93.0300	0.00
22/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1500	93.1800	93.1500	0.00
22/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.66	93.2400	93.3400	93.2400	0.00
22/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
22/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.65	93.2700	93.3500	93.2700	35,000.00
22/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.67	93.2400	93.3300	93.2400	0.00
22/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.72	93.1900	93.2800	93.1900	0.00
22/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.79	93.1200	93.2100	93.1200	0.00
22/02/2018	R023 On 03-May-18			Bond Future	7.36	103.2113	102.9783	103.2113	66,772.00
22/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3608	4	4	4	0.00
22/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3645	4	4	4	0.00
22/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3682	4	4	4	0.00
22/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	7046	7	7	7	0.00
22/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
22/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	32	0	0	0	0.00
22/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	31	0	0	0	0.00
22/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	34	0	0	0	0.00
22/02/2018	R035 On 03-May-18			Bond Future	8.81	102.4945	102.1850	102.4945	66,738.00
22/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	9042	9	9	9	0.00
22/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	2203	2	2	2	1,000.00
22/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	4694	5	5	5	0.00
22/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	9113	9	9	9	0.00
22/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	8972	9	9	9	0.00
22/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	188	0	0	0	0.00
22/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	982	1	1	1	1,000.00
22/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	182	0	0	0	0.00
22/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	177	0	0	0	0.00
22/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	2749	3	3	3	0.00
22/02/2018	R035 On 02-August-18			Bond Future	8.85	104.3906	104.0760	104.3906	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	6731	7	7	7	0.00
22/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	6842	7	7	7	0.00
22/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	6786	7	7	7	0.00
22/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	1926	2	2	2	0.00
22/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	1951	2	2	2	0.00
22/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	1976	2	2	2	0.00
22/02/2018	R186 On 03-May-18			Bond Future	8.03	119.4005	119.1231	119.4005	200,371.00
22/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5960	6	6	6	0.00
22/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	8178	8	8	8	1,120.00
22/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	13129	13	13	13	0.00
22/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5900	6	6	6	0.00
22/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4549	5	5	5	0.00
22/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3484	4	3	4	0.00
22/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	765	1	1	1	500.00
22/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10861	11	11	11	0.00
22/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	7518	8	8	8	0.00
22/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	5484	6	5	6	0.00
22/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4606	5	5	5	0.00
22/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5841	6	6	6	0.00
22/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	1213	1	1	1	4,745.00
22/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10684	11	11	11	0.00
22/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2956	3	3	3	4,745.00
22/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2703	3	3	3	0.00
22/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	204	0	0	0	0.00
22/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	371	0	0	0	3,500.00
22/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	210	0	0	0	0.00
22/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	39	0	0	0	0.00
22/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	102	0	0	0	0.00
22/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	128	0	0	0	4,745.00
22/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	2	0	0	0	3,200.00
22/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	569	1	1	1	500.00
22/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	495	0	0	0	3,500.00
22/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	0	0	10,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	106	0	0	0	0.00
22/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1410	1	1	1	0.00
22/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	1980	2	2	2	0.00
22/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	99	0	0	0	0.00
22/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	24	0	0	0	0.00
22/02/2018	R186 On 02-August-18			Bond Future	8.05	116.3088	116.0271	116.3088	191.00
22/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3790	4	4	4	0.00
22/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2828	3	3	3	1,470.00
22/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3743	4	4	4	0.00
22/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	636	1	1	1	1,470.00
22/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3836	4	4	4	0.00
22/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1540	1	2	1	0.00
22/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4344	4	4	4	0.00
22/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1107	1	1	1	0.00
22/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1072	1	1	1	0.00
22/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1090	1	1	1	0.00
22/02/2018	R186 On 01-November-18			Bond Future	8.07	118.4972	118.2101	118.4972	0.00
22/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	4116	4	4	4	5,000.00
22/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4417	5	4	5	0.00
22/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	7309	8	7	8	0.00
22/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4374	5	4	5	0.00
22/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2256	2	2	2	5,000.00
22/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4461	5	4	5	0.00
22/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	716	1	1	1	5,000.00
22/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1541	1	2	1	0.00
22/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	2969	3	3	3	0.00
22/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1504	1	2	1	0.00
22/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1523	1	2	1	0.00
22/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1656	2	2	2	0.00
22/02/2018	R197 On 03-May-18			Bond Future	305.97	305.5449	305.9698	305.5449	2,388.00
22/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1530	1	2	1	0.00
22/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1510	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1520	1	2	1	0.00
22/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R202 On 03-May-18			Bond Future	240.12	240.1429	240.1204	240.1429	23,064.00
22/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	191	0	0	0	0.00
22/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	191	0	0	0	0.00
22/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	190	0	0	0	0.00
22/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	7559	8	8	8	0.00
22/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	7541	8	8	8	0.00
22/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	7550	8	8	8	0.00
22/02/2018	R204 On 03-May-18			Bond Future	6.38	103.8883	103.9900	103.8883	22,580.00
22/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	427	0	0	0	0.00
22/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	433	0	0	0	0.00
22/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	421	0	0	0	0.00
22/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	1	0	0	0	0.00
22/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	1	0	0	0	0.00
22/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	1	0	0	0	0.00
22/02/2018	R207 On 03-May-18			Bond Future	6.48	103.3535	103.4669	103.3535	47,518.00
22/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1734	2	2	2	0.00
22/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1718	2	2	2	0.00
22/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1703	2	2	2	0.00
22/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R208 On 03-May-18			Bond Future	6.84	100.3803	100.4617	100.3803	36,397.00
22/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2380	2	2	2	0.00
22/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2404	2	2	2	0.00
22/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2429	2	2	2	0.00
22/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	7	0	0	0	0.00
22/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	7	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
22/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	8	0	0	0	0.00
22/02/2018	R209 On 03-May-18			Bond Future	8.81	78.1188	77.7805	78.1188	80,065.00
22/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	7255	8	7	8	0.00
22/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	9492	10	9	10	0.00
22/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	8171	9	8	9	0.00
22/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	12468	13	12	13	0.00
22/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	6643	7	7	7	435.00
22/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	6765	7	7	7	0.00
22/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3955	4	4	4	1,321.00
22/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	7316	8	7	8	0.00
22/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	3342	4	3	4	250.00
22/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	4947	5	5	5	0.00
22/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	2133	2	2	2	1,321.00
22/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	7194	8	7	8	0.00
22/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	105	0	0	0	0.00
22/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	615	1	1	1	0.00
22/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	100	0	0	0	0.00
22/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	67	0	0	0	11,067.00
22/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	293	0	0	0	250.00
22/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	128	0	0	0	250.00
22/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	462	0	0	0	0.00
22/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1118	1	1	1	0.00
22/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	103	0	0	0	0.00
22/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	29	0	0	0	435.00
22/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	136	0	0	0	0.00
22/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	3	0	0	0	435.00
22/02/2018	R209 On 02-August-18			Bond Future	8.84	79.5638	79.2197	79.5638	816.00
22/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	12884	13	13	13	0.00
22/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	9441	10	9	10	0.00
22/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	6436	7	6	7	435.00
22/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	10371	11	10	11	0.00
22/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	10426	11	10	11	0.00
22/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	10481	11	10	11	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
22/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	211	0	0	0	0.00
22/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	783	1	1	1	0.00
22/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	221	0	0	0	0.00
22/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	216	0	0	0	0.00
22/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	313	0	0	0	435.00
22/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	79	0	0	0	435.00
22/02/2018	R209 On 01-November-18			Bond Future	8.88	77.9119	77.5614	77.9119	0.00
22/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76674	77	77	77	0.00
22/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76674	77	77	77	0.00
22/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	8365	9	8	9	0.00
22/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76674	77	77	77	0.00
22/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	5216	5	5	5	0.00
22/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	11424	12	11	12	0.00
22/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	8209	9	8	9	0.00
22/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1013	1	1	1	255.00
22/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	424	0	0	0	0.00
22/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	981	1	1	1	255.00
22/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	1953	2	2	2	0.00
22/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R210 On 03-May-18			Bond Future	189.58	189.5980	189.5786	189.5980	2,159.00
22/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	1871	2	2	2	0.00
22/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	1861	2	2	2	0.00
22/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	1881	2	2	2	0.00
22/02/2018	R212 On 03-May-18			Bond Future	155.46	155.1290	155.4571	155.1290	4,755.00
22/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	1177	1	1	1	0.00
22/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	1157	1	1	1	0.00
22/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	1167	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
22/02/2018	R213 On 03-May-18			Bond Future	8.56	89.7018	89.2694	89.7018	45,747.00
22/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6758	7	7	7	0.00
22/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6819	7	7	7	0.00
22/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6879	7	7	7	0.00
22/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	92	0	0	0	0.00
22/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	98	0	0	0	0.00
22/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	95	0	0	0	0.00
22/02/2018	R213 On 02-August-18			Bond Future	8.60	91.3612	90.9214	91.3612	1.00
22/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	4403	5	4	5	0.00
22/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	4355	5	4	5	0.00
22/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	4307	5	4	5	0.00
22/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1199	1	1	1	0.00
22/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1217	1	1	1	0.00
22/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1181	1	1	1	0.00
22/02/2018	R214 On 03-May-18			Bond Future	8.94	77.8540	77.6565	77.8540	47,218.00
22/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	7666	8	8	8	0.00
22/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	7729	8	8	8	0.00
22/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	7602	8	8	8	0.00
22/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	124	0	0	0	0.00
22/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	120	0	0	0	0.00
22/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	117	0	0	0	0.00
22/02/2018	R248 On 03-May-18			Bond Future	8.96	99.7477	99.4401	99.7477	91,985.00
22/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	10383	11	10	11	0.00
22/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	10303	11	10	11	0.00
22/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	10223	11	10	11	0.00
22/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	155	0	0	0	0.00
22/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	159	0	0	0	0.00
22/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	151	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
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