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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/03/2018 TO: 14/03/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	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
14/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	2025 On 03-May-18			Bond Future	133.31	133.2991	133.3065	133.2991	1,033.00
14/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	87	0	0	0	0.00
14/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	97	0	0	0	0.00
14/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	107	0	0	0	0.00
14/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 02-August-18			Bond Future	134.40	134.3911	134.3994	134.3911	0.00
14/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2261	2	2	2	0.00
14/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2271	2	2	2	0.00
14/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2251	2	2	2	0.00
14/03/2018	2029 On 03-May-18			Bond Future	100.26	100.4447	100.2554	100.4447	1,370.00
14/03/2018	2029 On 02-August-18			Bond Future	102.12	102.3078	102.1155	102.3078	0.00
14/03/2018	2030 On 03-May-18			Bond Future	8.55	98.1158	98.1246	98.1158	90,182.00
14/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6469	6	6	6	0.00
14/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6594	7	7	7	0.00
14/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6532	7	7	7	0.00
14/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	53	0	0	0	0.00
14/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	51	0	0	0	0.00
14/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	55	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
14/03/2018	2030 On 02-August-18			Bond Future	8.58	95.9249	95.9347	95.9249	127.00
14/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6414	6	6	6	0.00
14/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1936	2	2	2	7,850.00
14/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3579	4	4	4	7,850.00
14/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6469	6	6	6	0.00
14/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6635	7	7	7	0.00
14/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6359	6	6	6	0.00
14/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	499	1	0	1	7,850.00
14/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	526	1	1	1	0.00
14/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	544	1	1	1	0.00
14/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1334	1	1	1	0.00
14/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	535	1	1	1	0.00
14/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2459	2	2	2	0.00
14/03/2018	2032 On 03-May-18			Bond Future	8.75	96.8427	96.8532	96.8427	61,647.00
14/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7016	7	7	7	0.00
14/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7083	7	7	7	0.00
14/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7150	7	7	7	0.00
14/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	58	0	0	0	0.00
14/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	63	0	0	0	0.00
14/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	61	0	0	0	0.00
14/03/2018	2032 On 02-August-18			Bond Future	8.79	98.6340	98.6454	98.6340	2.00
14/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7077	7	7	7	0.00
14/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7018	7	7	7	0.00
14/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6959	7	7	7	0.00
14/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	622	1	1	1	0.00
14/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	633	1	1	1	0.00
14/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	612	1	1	1	0.00
14/03/2018	2033 On 03-May-18			Bond Future	103.12	103.1154	103.1246	103.1154	6,055.00
14/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4565	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
14/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4575	5	5	5	0.00
14/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4585	5	5	5	0.00
14/03/2018	2033 On 02-August-18			Bond Future	105.04	105.0281	105.0378	105.0281	0.00
14/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4892	5	5	5	0.00
14/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4902	5	5	5	0.00
14/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4882	5	5	5	0.00
14/03/2018	2037 On 03-May-18			Bond Future	9.03	97.4095	97.4659	97.4095	48,150.00
14/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7674	8	8	8	0.00
14/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7820	8	8	8	0.00
14/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7747	8	8	8	0.00
14/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	96	0	0	0	0.00
14/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	99	0	0	0	0.00
14/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	93	0	0	0	0.00
14/03/2018	2037 On 02-August-18			Bond Future	9.08	94.9552	95.0134	94.9552	731.00
14/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7792	8	8	8	0.00
14/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7856	8	8	8	0.00
14/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7920	8	8	8	0.00
14/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	762	1	1	1	0.00
14/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	786	1	1	1	0.00
14/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	774	1	1	1	0.00
14/03/2018	2038 On 03-May-18			Bond Future	125.02	125.0047	125.0162	125.0047	8,991.00
14/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7274	7	7	7	0.00
14/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7254	7	7	7	0.00
14/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7264	7	7	7	0.00
14/03/2018	2038 On 02-August-18			Bond Future	125.78	125.7704	125.7828	125.7704	0.00
14/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00

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14/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8747	9	9	9	0.00
14/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8757	9	9	9	0.00
14/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8767	9	9	9	0.00
14/03/2018	2040 On 03-May-18			Bond Future	9.12	101.2930	101.3067	101.2930	39,345.00
14/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8399	8	8	8	0.00
14/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	138	0	0	0	1,011.00
14/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1267	1	1	1	1,239.00
14/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8322	8	8	8	0.00
14/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7857	8	8	8	1,500.00
14/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8477	8	8	8	0.00
14/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2348	2	2	2	0.00
14/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	111	0	0	0	0.00
14/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	134	0	0	0	0.00
14/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	107	0	0	0	0.00
14/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6139	6	6	6	0.00
14/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	104	0	0	0	0.00
14/03/2018	2040 On 02-August-18			Bond Future	9.16	98.6602	98.6750	98.6602	420.00
14/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8538	9	9	9	0.00
14/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8470	8	8	8	0.00
14/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8402	8	8	8	0.00
14/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	866	1	1	1	0.00
14/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	879	1	1	1	0.00
14/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	853	1	1	1	0.00
14/03/2018	2044 On 03-May-18			Bond Future	9.16	98.2347	98.2484	98.2347	24,547.00
14/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8433	8	8	8	0.00
14/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8356	8	8	8	0.00
14/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8278	8	8	8	0.00
14/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	118	0	0	0	0.00
14/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	121	0	0	0	0.00
14/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	114	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
14/03/2018	2044 On 02-August-18			Bond Future	9.21	95.6706	95.6852	95.6706	0.00
14/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8370	8	8	8	0.00
14/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8505	8	9	8	0.00
14/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8438	8	8	8	0.00
14/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	961	1	1	1	0.00
14/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	947	1	1	1	0.00
14/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	975	1	1	1	0.00
14/03/2018	2046 On 03-May-18			Bond Future	117.78	117.7706	117.7828	117.7706	10,874.00
14/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10157	10	10	10	0.00
14/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10167	10	10	10	0.00
14/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10147	10	10	10	0.00
14/03/2018	2046 On 02-August-18			Bond Future	119.97	119.9552	119.9681	119.9552	0.00
14/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	8822	9	9	9	0.00
14/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	8802	9	9	9	0.00
14/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	8812	9	9	9	0.00
14/03/2018	2050 On 03-May-18			Bond Future	124.31	124.2957	124.3085	124.2957	9,788.00
14/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11322	11	11	11	0.00
14/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11302	11	11	11	0.00
14/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11312	11	11	11	0.00
14/03/2018	2050 On 02-August-18			Bond Future	124.88	124.8683	124.8819	124.8683	0.00
14/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00

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14/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12658	13	13	13	0.00
14/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12638	13	13	13	0.00
14/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12648	13	13	13	0.00
14/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	AL37 On 03-May-18			Index Future	590.70	590.7070	590.7040	590.7070	0.00
14/03/2018	AL37 On 02-August-18			Index Future	601.64	601.6340	601.6350	601.6340	0.00
14/03/2018	AL7T On 03-May-18			Index Future	692.52	692.3650	692.5210	692.3650	0.00
14/03/2018	AL7T On 02-August-18			Index Future	705.34	705.1720	705.3360	705.1720	0.00
14/03/2018	ALBI On 03-May-18			Index Future	630.78	630.6430	630.7750	630.6430	814.00
14/03/2018	ALBI On 02-August-18			Index Future	642.45	642.3090	642.4480	642.3090	0.00
14/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C044 On 31-January-44			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
14/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C333 On 15-September-33			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
14/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	EL28 On 03-May-18			Bond Future	129.07	129.2776	129.0668	129.2776	0.00
14/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4113	4	4	4	0.00
14/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4123	4	4	4	0.00
14/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4133	4	4	4	0.00
14/03/2018	EL28 On 02-August-18			Bond Future	131.46	131.6754	131.4615	131.6754	0.00
14/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
14/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3479	3	3	3	0.00
14/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3489	3	3	3	0.00
14/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3469	3	3	3	0.00
14/03/2018	ES33 On 03-May-18			Bond Future	10.35	79.2091	79.3884	79.2091	9,466.00
14/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5145	5	5	5	0.00
14/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5260	5	5	5	0.00
14/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5203	5	5	5	0.00
14/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES33 On 02-August-18			Bond Future	10.44	80.6743	80.8575	80.6743	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
14/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4241	4	4	4	0.00
14/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4299	4	4	4	0.00
14/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4356	4	4	4	0.00
14/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
14/03/2018	ES42 On 03-May-18			Bond Future	10.52	82.7428	82.7637	82.7428	7,957.00
14/03/2018	ES42 On 02-August-18			Bond Future	10.60	84.2732	84.2952	84.2732	0.00
14/03/2018	GOVI On 03-May-18			GOVI	628.24	628.1450	628.2410	628.1450	474.00
14/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	379510	38	38	38	0.00
14/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	379710	38	38	38	0.00
14/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	379610	38	38	38	0.00
14/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
14/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
14/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
14/03/2018	GOVI On 02-August-18			GOVI	639.87	639.7650	639.8660	639.7650	0.00
14/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	341560	34	34	34	0.00
14/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	341460	34	34	34	0.00
14/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	341660	34	34	34	0.00
14/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
14/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
14/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
14/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2018	IGOV On 03-May-18			Index Future	252.04	252.0810	252.0350	252.0810	1,128.00
14/03/2018	IGOV On 02-August-18			Index Future	256.71	256.7570	256.7110	256.7570	0.00
14/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
14/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
14/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0200	100.0300	100.0200	0.00
14/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
14/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4000	99.4000	99.4000	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
14/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
14/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
14/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.4900	98.5000	98.4900	0.00
14/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
14/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1500	99.1500	99.1500	0.00
14/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4600	99.4600	99.4600	0.00
14/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.7800	99.7800	99.7800	0.00
14/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.65	100.6500	100.6500	100.6500	0.00
14/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.31	98.3100	98.3100	98.3100	0.00
14/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.56	95.5700	95.5600	95.5700	0.00
14/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.71	94.7100	94.7100	94.7100	0.00
14/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.81	93.8200	93.8100	93.8200	0.00
14/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.90	93.9100	93.9000	93.9100	0.00
14/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.01	96.0300	96.0100	96.0300	51.00
14/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.06	96.0800	96.0600	96.0800	0.00
14/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.18	97.2000	97.1800	97.2000	0.00
14/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.31	99.3300	99.3100	99.3300	0.00
14/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.49	100.5200	100.4900	100.5200	0.00
14/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.50	95.5300	95.5000	95.5300	0.00
14/03/2018	IS05 On 20-June-23			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.10	93.1300	93.1000	93.1300	0.00
14/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.02	90.0500	90.0200	90.0500	0.00
14/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.70	88.7300	88.7000	88.7300	0.00
14/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.83	90.8500	90.8300	90.8500	0.00
14/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.60	94.6200	94.6000	94.6200	0.00
14/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.11	93.1200	93.1100	93.1200	0.00
14/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.14	95.1500	95.1400	95.1500	0.00
14/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
14/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.13	99.1600	99.1300	99.1600	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
14/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.27	94.3000	94.2700	94.3000	0.00
14/03/2018	IS10 On 20-June-28			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	2,500.00
14/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
14/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
14/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
14/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
14/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
14/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
14/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
14/03/2018	R023 On 03-May-18			Bond Future	7.40	102.8233	102.8224	102.8233	72,254.00
14/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3434	3	3	3	0.00
14/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3471	3	3	3	0.00
14/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3509	4	4	4	0.00
14/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6890	7	7	7	0.00
14/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
14/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	15	0	0	0	0.00
14/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	14	0	0	0	0.00
14/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	16	0	0	0	0.00
14/03/2018	R035 On 03-May-18			Bond Future	8.95	100.9648	101.0195	100.9648	66,923.00
14/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7831	8	8	8	0.00
14/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1328	1	1	1	1,000.00
14/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3536	4	4	4	0.00
14/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7902	8	8	8	0.00
14/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7760	8	8	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
14/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	142	0	0	0	0.00
14/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	989	1	1	1	1,000.00
14/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	137	0	0	0	0.00
14/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	132	0	0	0	0.00
14/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3040	3	3	3	0.00
14/03/2018	R035 On 02-August-18			Bond Future	8.99	102.8323	102.8889	102.8323	3.00
14/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5689	6	6	6	0.00
14/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5795	6	6	6	0.00
14/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5742	6	6	6	0.00
14/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2066	2	2	2	0.00
14/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2094	2	2	2	0.00
14/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2121	2	2	2	0.00
14/03/2018	R186 On 03-May-18			Bond Future	8.09	118.6688	118.7092	118.6688	199,069.00
14/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5503	5	6	5	0.00
14/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12715	13	13	13	0.00
14/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7749	8	8	8	1,120.00
14/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5443	5	5	5	0.00
14/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4071	4	4	4	0.00
14/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2997	3	3	3	0.00
14/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	454	0	0	0	500.00
14/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10445	10	10	10	0.00
14/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7082	7	7	7	0.00
14/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4130	4	4	4	0.00
14/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5021	5	5	5	0.00
14/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5382	5	5	5	0.00
14/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10268	10	10	10	0.00
14/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2469	2	2	2	0.00
14/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	822	1	1	1	0.00
14/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2219	2	2	2	0.00
14/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2729	3	3	3	0.00
14/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	147	0	0	0	0.00
14/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	141	0	0	0	0.00
14/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	297	0	0	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
14/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	17	0	0	0	0.00
14/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	59	0	0	0	0.00
14/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	78	0	0	0	4,745.00
14/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
14/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	499	1	0	1	500.00
14/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	355	0	0	0	0.00
14/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	0	0	10,640.00
14/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	422	0	0	0	3,500.00
14/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1434	1	1	1	0.00
14/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	61	0	0	0	0.00
14/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2083	2	2	2	0.00
14/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	9	0	0	0	0.00
14/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	56	0	0	0	0.00
14/03/2018	R186 On 02-August-18			Bond Future	8.12	115.5635	115.6056	115.5635	191.00
14/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3388	3	3	3	0.00
14/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2461	2	2	2	1,470.00
14/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3343	3	3	3	0.00
14/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	468	0	0	0	1,470.00
14/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3433	3	3	3	0.00
14/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1595	2	2	2	0.00
14/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4597	5	5	5	0.00
14/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1128	1	1	1	0.00
14/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1091	1	1	1	0.00
14/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1109	1	1	1	0.00
14/03/2018	R186 On 01-November-18			Bond Future	8.14	117.7308	117.7721	117.7308	0.00
14/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3766	4	4	4	5,000.00
14/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4059	4	4	4	0.00
14/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6883	7	7	7	0.00
14/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4017	4	4	4	0.00
14/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1978	2	2	2	5,000.00
14/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4102	4	4	4	0.00
14/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	728	1	1	1	5,000.00
14/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1622	2	2	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
14/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3130	3	3	3	0.00
14/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1584	2	2	2	0.00
14/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1603	2	2	2	0.00
14/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1745	2	2	2	0.00
14/03/2018	R197 On 03-May-18			Bond Future	306.12	306.1037	306.1158	306.1037	2,388.00
14/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1676	2	2	2	0.00
14/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1656	2	2	2	0.00
14/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1666	2	2	2	0.00
14/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R202 On 03-May-18			Bond Future	236.13	236.1092	236.1313	236.1092	23,064.00
14/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	7	0	0	0	0.00
14/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	7	0	0	0	0.00
14/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	7	0	0	0	0.00
14/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11365	11	11	11	0.00
14/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11346	11	11	11	0.00
14/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11355	11	11	11	0.00
14/03/2018	R204 On 03-May-18			Bond Future	6.26	104.0852	104.0659	104.0852	21,652.00
14/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	503	1	1	1	0.00
14/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	509	1	1	1	0.00
14/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	497	1	0	1	0.00
14/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R207 On 03-May-18			Bond Future	6.63	103.2438	103.2293	103.2438	23,532.00
14/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1496	2	1	2	0.00
14/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1481	1	1	1	0.00
14/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1465	1	1	1	0.00
14/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R207 On 03-May-18	7.56	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
14/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R208 On 03-May-18			Bond Future	6.96	100.1473	100.1437	100.1473	35,809.00
14/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2059	2	2	2	0.00
14/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2084	2	2	2	0.00
14/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2109	2	2	2	0.00
14/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	5	0	0	0	0.00
14/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	5	0	0	0	0.00
14/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	5	0	0	0	0.00
14/03/2018	R209 On 03-May-18			Bond Future	8.95	76.7484	76.7947	76.7484	81,127.00
14/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6244	6	6	6	0.00
14/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8494	8	8	8	0.00
14/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7163	7	7	7	0.00
14/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11481	11	11	11	0.00
14/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5631	6	6	6	435.00
14/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5753	6	6	6	0.00
14/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2986	3	3	3	1,321.00
14/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6305	6	6	6	0.00
14/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6182	6	6	6	0.00
14/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2409	2	2	2	250.00
14/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3947	4	4	4	0.00
14/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1335	1	1	1	1,321.00
14/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	80	0	0	0	0.00
14/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	668	1	1	1	0.00
14/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	74	0	0	0	0.00
14/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	45	0	0	0	11,067.00
14/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	280	0	0	0	250.00
14/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	102	0	0	0	250.00
14/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	479	1	0	1	0.00
14/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1306	1	1	1	0.00
14/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	77	0	0	0	0.00
14/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	16	0	0	0	435.00
14/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	109	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
14/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	0	0	435.00
14/03/2018	R209 On 02-August-18			Bond Future	8.98	78.1680	78.2158	78.1680	816.00
14/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11876	12	12	12	0.00
14/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8448	8	8	8	0.00
14/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5502	5	6	5	435.00
14/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9371	9	9	9	0.00
14/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9425	9	9	9	0.00
14/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9480	9	9	9	0.00
14/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	214	0	0	0	0.00
14/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	853	1	1	1	0.00
14/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	224	0	0	0	0.00
14/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	219	0	0	0	0.00
14/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	324	0	0	0	435.00
14/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	75	0	0	0	435.00
14/03/2018	R209 On 01-November-18			Bond Future	9.02	76.4852	76.5328	76.4852	0.00
14/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75645	76	76	76	0.00
14/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75645	76	76	76	0.00
14/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7449	7	7	7	0.00
14/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75645	76	76	76	0.00
14/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4439	4	4	4	0.00
14/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10421	10	10	10	0.00
14/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7298	7	7	7	0.00
14/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1131	1	1	1	0.00
14/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	450	0	0	0	0.00
14/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1093	1	1	1	0.00
14/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2205	2	2	2	0.00
14/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R210 On 03-May-18			Bond Future	187.12	187.4313	187.1154	187.4313	2,159.00
14/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/03/2018	R210 On 03-May-18	191.44	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
14/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4335	4	4	4	0.00
14/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4325	4	4	4	0.00
14/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4345	4	4	4	0.00
14/03/2018	R212 On 03-May-18			Bond Future	155.21	155.1519	155.2133	155.1519	4,755.00
14/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	933	1	1	1	0.00
14/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	913	1	1	1	0.00
14/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	923	1	1	1	0.00
14/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
14/03/2018	R213 On 03-May-18			Bond Future	8.62	88.8070	88.8502	88.8070	44,803.00
14/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6299	6	6	6	0.00
14/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6360	6	6	6	0.00
14/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6421	6	6	6	0.00
14/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	54	0	0	0	0.00
14/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	58	0	0	0	0.00
14/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	56	0	0	0	0.00
14/03/2018	R213 On 02-August-18			Bond Future	8.66	90.4496	90.4943	90.4496	1.00
14/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3952	4	4	4	0.00
14/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3904	4	4	4	0.00
14/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3857	4	4	4	0.00
14/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1175	1	1	1	0.00
14/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1194	1	1	1	0.00
14/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1157	1	1	1	0.00
14/03/2018	R214 On 03-May-18			Bond Future	9.08	76.5218	76.5311	76.5218	47,218.00
14/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6515	7	7	7	0.00
14/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6578	7	7	7	0.00
14/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6452	6	6	6	0.00
14/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	98	0	0	0	0.00
14/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	95	0	0	0	0.00
14/03/2018	R214 On 03-May-18	9.99	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
14/03/2018	R248 On 03-May-18			Bond Future	9.13	97.7734	97.7856	97.7734	90,984.00
14/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8704	9	9	9	0.00
14/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8624	9	9	9	0.00
14/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8544	9	9	9	0.00
14/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	130	0	0	0	0.00
14/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	134	0	0	0	0.00
14/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	126	0	0	0	0.00