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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/03/2018 TO: 29/03/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	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
29/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	2025 On 03-May-18			Bond Future	135.56	135.5543	135.5565	135.5543	1,033.00
29/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	2336	2	2	2	0.00
29/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	2346	2	2	2	0.00
29/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	2356	2	2	2	0.00
29/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2025 On 02-August-18			Bond Future	136.69	136.6880	136.6886	136.6880	0.00
29/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	39	0	0	0	0.00
29/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	29	0	0	0	0.00
29/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	19	0	0	0	0.00
29/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2029 On 03-May-18			Bond Future	104.52	104.5222	104.5243	104.5222	1,370.00
29/03/2018	2029 On 02-August-18			Bond Future	106.46	106.4608	106.4617	106.4608	0.00
29/03/2018	2030 On 03-May-18			Bond Future	8.39	99.8882	99.2289	99.8882	95,577.00
29/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	7525	8	8	8	0.00
29/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	7654	8	8	8	0.00
29/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	7590	8	8	8	0.00
29/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	6	0	0	0	0.00
29/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	6	0	0	0	0.00
29/03/2018	2030 On 03-May-18	9.49	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
29/03/2018	2030 On 02-August-18			Bond Future	8.43	97.7294	97.0574	97.7294	127.00
29/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	7315	8	7	8	0.00
29/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2393	3	2	3	7,850.00
29/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4258	5	4	5	7,850.00
29/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	7374	8	7	8	0.00
29/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	7548	8	8	8	0.00
29/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7257	8	7	8	0.00
29/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	290	0	0	0	7,850.00
29/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	308	0	0	0	0.00
29/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	320	0	0	0	0.00
29/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	890	1	1	1	0.00
29/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	314	0	0	0	0.00
29/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1794	2	2	2	0.00
29/03/2018	2032 On 03-May-18			Bond Future	8.58	98.9322	98.2139	98.9322	60,218.00
29/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	8320	9	8	9	0.00
29/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	8389	9	8	9	0.00
29/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	8459	9	8	9	0.00
29/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	6	0	0	0	0.00
29/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	7	0	0	0	0.00
29/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	6	0	0	0	0.00
29/03/2018	2032 On 02-August-18			Bond Future	8.61	100.7615	100.0294	100.7615	2.00
29/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	8196	9	8	9	0.00
29/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	8133	9	8	9	0.00
29/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	8071	9	8	9	0.00
29/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	354	0	0	0	0.00
29/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	360	0	0	0	0.00
29/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	347	0	0	0	0.00
29/03/2018	2033 On 03-May-18			Bond Future	108.86	108.8597	108.8621	108.8597	6,055.00
29/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	1162	1	1	1	0.00
29/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	1152	1	1	1	0.00
29/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	1172	1	1	1	0.00
29/03/2018	2033 On 03-May-18	107.69	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
29/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2033 On 02-August-18			Bond Future	110.88	110.8786	110.8799	110.8786	1,515.00
29/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	960	1	1	1	0.00
29/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	940	1	1	1	0.00
29/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	950	1	1	1	0.00
29/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2037 On 03-May-18			Bond Future	8.81	100.2081	99.3977	100.2081	46,828.00
29/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	9517	10	10	10	0.00
29/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	9668	10	10	10	0.00
29/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	9592	10	10	10	0.00
29/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	9	0	0	0	0.00
29/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	10	0	0	0	0.00
29/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	9	0	0	0	0.00
29/03/2018	2037 On 02-August-18			Bond Future	8.85	97.8049	96.9790	97.8049	731.00
29/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	9386	10	9	10	0.00
29/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	9455	10	9	10	0.00
29/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	9523	10	10	10	0.00
29/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	400	0	0	0	0.00
29/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	414	0	0	0	0.00
29/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	407	0	0	0	0.00
29/03/2018	2038 On 03-May-18			Bond Future	134.46	134.4564	134.4594	134.4564	8,991.00
29/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	2189	2	2	2	0.00
29/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	2179	2	2	2	0.00
29/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	2169	2	2	2	0.00
29/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2038 On 02-August-18			Bond Future	135.40	135.3971	135.3986	135.3971	0.00
29/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	859	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
29/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	849	1	1	1	0.00
29/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	869	1	1	1	0.00
29/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2040 On 03-May-18			Bond Future	8.87	104.4689	103.5892	104.4689	45,123.00
29/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	10584	11	11	11	0.00
29/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	262	0	0	0	1,011.00
29/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	10503	11	11	11	0.00
29/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2163	3	2	3	1,239.00
29/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	10019	11	10	11	1,500.00
29/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	10664	12	11	12	0.00
29/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	960	1	1	1	0.00
29/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	10	0	0	0	0.00
29/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	13	0	0	0	0.00
29/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	9	0	0	0	0.00
29/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	3980	3	4	3	0.00
29/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	9	0	0	0	0.00
29/03/2018	2040 On 02-August-18			Bond Future	8.91	101.8941	100.9977	101.8941	420.00
29/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	10439	11	10	11	0.00
29/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	10366	11	10	11	0.00
29/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	10293	11	10	11	0.00
29/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	440	0	0	0	0.00
29/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	448	0	0	0	0.00
29/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	432	0	0	0	0.00
29/03/2018	2044 On 03-May-18			Bond Future	8.92	101.5284	100.6272	101.5284	27,123.00
29/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	10708	12	11	12	0.00
29/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	10627	12	11	12	0.00
29/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	10546	11	11	11	0.00
29/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	10	0	0	0	0.00
29/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	11	0	0	0	0.00
29/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	10	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
29/03/2018	2044 On 02-August-18			Bond Future	8.96	99.0244	98.1060	99.0244	0.00
29/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	10316	11	10	11	0.00
29/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	10464	11	10	11	0.00
29/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	10390	11	10	11	0.00
29/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	492	0	0	0	0.00
29/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	484	0	0	0	0.00
29/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	501	0	1	0	0.00
29/03/2018	2046 On 03-May-18			Bond Future	129.38	129.3734	129.3765	129.3734	10,874.00
29/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	1447	1	1	1	0.00
29/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	1427	1	1	1	0.00
29/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	1437	1	1	1	0.00
29/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2046 On 02-August-18			Bond Future	131.77	131.7728	131.7744	131.7728	0.00
29/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	2994	3	3	3	0.00
29/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	2984	3	3	3	0.00
29/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	3004	3	3	3	0.00
29/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 03-May-18			Bond Future	138.14	138.1329	138.1363	138.1329	9,788.00
29/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	2526	3	3	3	0.00
29/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	2516	3	3	3	0.00
29/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	2506	3	3	3	0.00
29/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 02-August-18			Bond Future	138.96	138.9617	138.9639	138.9617	0.00
29/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	1424	1	1	1	0.00
29/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	1434	1	1	1	0.00
29/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	1444	1	1	1	0.00

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29/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
29/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	0	0	0	0	0.00
29/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	AL37 On 03-May-18			Index Future	590.98	592.9610	590.9780	592.9610	0.00
29/03/2018	AL37 On 02-August-18			Index Future	601.90	603.9240	601.9020	603.9240	0.00
29/03/2018	AL7T On 03-May-18			Index Future	697.28	701.1900	697.2810	701.1900	0.00
29/03/2018	AL7T On 02-August-18			Index Future	710.17	714.1540	710.1700	714.1540	0.00
29/03/2018	ALBI On 03-May-18			Index Future	639.48	643.8610	639.4820	643.8610	805.00
29/03/2018	ALBI On 02-August-18			Index Future	651.30	655.7660	651.3030	655.7660	0.00
29/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	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
29/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	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
29/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2018	EL28 On 03-May-18			Bond Future	132.73	132.7285	132.7338	132.7285	0.00
29/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	446	0	0	0	0.00
29/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	456	0	0	0	0.00
29/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	466	0	0	0	0.00
29/03/2018	EL28 On 02-August-18			Bond Future	135.19	135.1901	135.1940	135.1901	0.00
29/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	264	0	0	0	0.00
29/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	244	0	0	0	0.00
29/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	254	0	0	0	0.00
29/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
29/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
29/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 03-May-18			Bond Future	10.10	81.5538	81.0254	81.5538	9,466.00
29/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6782	7	7	7	0.00
29/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6897	7	7	7	0.00
29/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6840	7	7	7	0.00
29/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 02-August-18			Bond Future	10.17	83.0618	82.5232	83.0618	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
29/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5907	6	6	6	0.00
29/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5964	7	6	7	0.00
29/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6022	7	6	7	0.00
29/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
29/03/2018	ES42 On 03-May-18			Bond Future	10.27	85.2983	84.6007	85.2983	7,957.00
29/03/2018	ES42 On 02-August-18			Bond Future	10.35	86.8754	86.1645	86.8754	0.00
29/03/2018	GOVI On 03-May-18			GOVI	635.87	640.0610	635.8700	640.0610	473.00
29/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	455800	50	46	50	0.00
29/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	456000	50	46	50	0.00
29/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	455900	50	46	50	0.00
29/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
29/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
29/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
29/03/2018	GOVI On 02-August-18			GOVI	647.62	651.8960	647.6240	651.8960	0.00
29/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	419140	46	42	46	0.00
29/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	419040	46	42	46	0.00
29/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	419240	46	42	46	0.00
29/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
29/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
29/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
29/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2018	IGOV On 03-May-18			Index Future	263.88	263.8820	263.8780	263.8820	1,119.00
29/03/2018	IGOV On 02-August-18			Index Future	268.77	268.7760	268.7690	268.7760	0.00
29/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
29/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
29/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4100	100.4300	100.4100	0.00
29/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.3500	99.3900	99.3500	0.00
29/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.00	99.9400	100.0000	99.9400	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
29/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
29/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
29/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7900	98.8100	98.7900	0.00
29/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1000	99.1300	99.1000	0.00
29/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.3900	99.4500	99.3900	0.00
29/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.77	99.7000	99.7700	99.7000	0.00
29/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.64	100.5500	100.6400	100.5500	0.00
29/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.31	98.2200	98.3100	98.2200	0.00
29/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.11	100.0000	100.1100	100.0000	0.00
29/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.55	95.4000	95.5500	95.4000	0.00
29/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.69	94.5200	94.6900	94.5200	0.00
29/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.80	93.6000	93.8000	93.6000	0.00
29/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.88	93.6500	93.8800	93.6500	0.00
29/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.99	95.7400	95.9900	95.7400	51.00
29/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.04	95.7800	96.0400	95.7800	0.00
29/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.15	96.8700	97.1500	96.8700	0.00
29/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.28	98.9900	99.2800	98.9900	0.00
29/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.46	100.1500	100.4600	100.1500	0.00
29/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.46	95.1400	95.4600	95.1400	0.00
29/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.73	99.4000	99.7300	99.4000	0.00
29/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.89	92.4700	92.8900	92.4700	0.00
29/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.80	89.3600	89.8000	89.3600	0.00
29/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.47	88.0100	88.4700	88.0100	0.00
29/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.59	90.1200	90.5900	90.1200	0.00
29/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.37	93.8800	94.3700	93.8800	0.00
29/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.87	92.3600	92.8700	92.3600	0.00
29/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.89	94.3800	94.8900	94.3800	0.00
29/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.59	98.0900	98.5900	98.0900	0.00
29/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.87	98.3800	98.8700	98.3800	0.00
29/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.99	93.4800	93.9900	93.4800	0.00
29/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.46	98.9500	99.4600	98.9500	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
29/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
29/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
29/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
29/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
29/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
29/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
29/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
29/03/2018	R023 On 03-May-18			Bond Future	7.36	103.3749	102.9821	103.3749	72,806.00
29/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3581	4	4	4	0.00
29/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3619	4	4	4	0.00
29/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3658	4	4	4	0.00
29/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7050	7	7	7	0.00
29/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
29/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	3	0	0	0	0.00
29/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	3	0	0	0	0.00
29/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	3	0	0	0	0.00
29/03/2018	R035 On 03-May-18			Bond Future	8.71	103.8230	103.0630	103.8230	70,885.00
29/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	9754	11	10	11	0.00
29/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1922	2	2	2	1,000.00
29/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	4896	6	5	6	0.00
29/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	9829	11	10	11	0.00
29/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	9679	10	10	10	0.00
29/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	17	0	0	0	0.00
29/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	306	0	0	0	1,000.00
29/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	16	0	0	0	0.00
29/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	15	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
29/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1591	1	2	1	0.00
29/03/2018	R035 On 02-August-18			Bond Future	8.75	105.7426	104.9681	105.7426	3.00
29/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	6997	8	7	8	0.00
29/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	7117	8	7	8	0.00
29/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	7057	8	7	8	0.00
29/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1309	1	1	1	0.00
29/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1329	1	1	1	0.00
29/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1350	1	1	1	0.00
29/03/2018	R186 On 03-May-18			Bond Future	8.00	119.9416	119.3243	119.9416	192,367.00
29/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	6073	7	6	7	0.00
29/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	8356	9	8	9	1,093.00
29/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	13330	14	13	14	0.00
29/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	6011	7	6	7	0.00
29/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4583	5	5	5	0.00
29/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3429	4	3	4	0.00
29/03/2018	R186 On 03-May-18	8.25	Call	Bond Future	2033	3	2	3	0.00
29/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	497	1	0	1	500.00
29/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7682	8	8	8	0.00
29/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5576	6	6	6	0.00
29/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4645	5	5	5	0.00
29/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	11060	12	11	12	0.00
29/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2566	3	3	3	0.00
29/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5949	7	6	7	0.00
29/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10882	11	11	11	0.00
29/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2847	3	3	3	0.00
29/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	939	1	1	1	0.00
29/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3135	4	3	4	0.00
29/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	41	0	0	0	0.00
29/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	115	0	0	0	3,500.00
29/03/2018	R186 On 03-May-18	8.25	Put	Bond Future	358	0	0	0	3,500.00
29/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	2	0	0	0	0.00
29/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	44	0	0	0	0.00
29/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	12	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
29/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
29/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	18	0	0	0	4,745.00
29/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	232	0	0	0	500.00
29/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
29/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	184	0	0	0	3,500.00
29/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	936	1	1	1	0.00
29/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	146	0	0	0	0.00
29/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	13	0	0	0	0.00
29/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1511	1	2	1	0.00
29/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	11	0	0	0	0.00
29/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	1	0	0	0	0.00
29/03/2018	R186 On 02-August-18			Bond Future	8.02	116.8591	116.2299	116.8591	291.00
29/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3740	4	4	4	0.00
29/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2745	3	3	3	1,470.00
29/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3693	4	4	4	0.00
29/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	532	1	1	1	1,470.00
29/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3788	4	4	4	0.00
29/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1255	1	1	1	0.00
29/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4037	4	4	4	0.00
29/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	853	1	1	1	0.00
29/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	822	1	1	1	0.00
29/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	837	1	1	1	0.00
29/03/2018	R186 On 01-November-18			Bond Future	8.04	119.0468	118.4047	119.0468	0.00
29/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4101	5	4	5	5,000.00
29/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4409	5	4	5	0.00
29/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7315	8	7	8	0.00
29/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4364	5	4	5	0.00
29/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2185	3	2	3	5,000.00
29/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4453	5	4	5	0.00
29/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	528	0	1	0	5,000.00
29/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1337	1	1	1	0.00
29/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2704	2	3	2	0.00
29/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1303	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
29/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1320	1	1	1	0.00
29/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1447	1	1	1	0.00
29/03/2018	R197 On 03-May-18			Bond Future	310.26	310.2555	310.2585	310.2555	2,388.00
29/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	5819	6	6	6	0.00
29/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	5799	6	6	6	0.00
29/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	5809	6	6	6	0.00
29/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R202 On 03-May-18			Bond Future	249.24	249.2308	249.2365	249.2308	23,110.00
29/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	2478	3	2	3	0.00
29/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	2471	3	2	3	0.00
29/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	2464	2	2	2	0.00
29/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	718	1	1	1	0.00
29/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	711	1	1	1	0.00
29/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	714	1	1	1	0.00
29/03/2018	R204 On 03-May-18			Bond Future	6.57	103.9323	103.8745	103.9323	21,667.00
29/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1572	2	2	2	0.00
29/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1575	2	2	2	0.00
29/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1568	2	2	2	0.00
29/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1263	1	1	1	0.00
29/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1261	1	1	1	0.00
29/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1258	1	1	1	0.00
29/03/2018	R207 On 03-May-18			Bond Future	6.75	103.1898	103.0292	103.1898	23,553.00
29/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1296	1	1	1	0.00
29/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1280	1	1	1	0.00
29/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1265	1	1	1	0.00
29/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
29/03/2018	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
29/03/2018	R208 On 03-May-18			Bond Future	7.00	100.2971	100.0429	100.2971	35,684.00
29/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1955	2	2	2	0.00
29/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1980	2	2	2	0.00
29/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2005	2	2	2	0.00
29/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	2	0	0	0	0.00
29/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	2	0	0	0	0.00
29/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	2	0	0	0	0.00
29/03/2018	R209 On 03-May-18			Bond Future	8.74	78.9779	78.2976	78.9779	87,297.00
29/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	7678	8	8	8	0.00
29/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	9981	11	10	11	0.00
29/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	8624	9	9	9	0.00
29/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	12983	14	13	14	0.00
29/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	7040	8	7	8	435.00
29/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7168	8	7	8	0.00
29/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4143	5	4	5	0.00
29/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	7741	8	8	8	0.00
29/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	3458	4	3	4	250.00
29/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	5233	6	5	6	0.00
29/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2082	3	2	3	0.00
29/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	7614	8	8	8	0.00
29/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	9	0	0	0	0.00
29/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	214	0	0	0	0.00
29/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	8	0	0	0	0.00
29/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	3	0	0	0	11,067.00
29/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	62	0	0	0	250.00
29/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	14	0	0	0	250.00
29/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	134	0	0	0	0.00
29/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	550	0	1	0	0.00
29/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	8	0	0	0	0.00
29/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	1	0	0	0	435.00
29/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	16	0	0	0	0.00
29/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
29/03/2018	R209 On 02-August-18			Bond Future	8.77	80.4382	79.7449	80.4382	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	5415	6	5	6	0.00
29/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	9796	10	10	10	0.00
29/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	13355	14	13	14	0.00
29/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	3051	3	3	3	5,000.00
29/03/2018	R209 On 02-August-18	8.83	Call	Bond Future	2490	3	2	3	0.00
29/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	6692	7	7	7	435.00
29/03/2018	R209 On 02-August-18	8.49	Call	Bond Future	1299	2	1	2	500.00
29/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	10768	11	11	11	0.00
29/03/2018	R209 On 02-August-18	9.21	Call	Bond Future	4254	5	4	5	0.00
29/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1214	1	1	1	5,000.00
29/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	10825	12	11	12	0.00
29/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	10882	12	11	12	0.00
29/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	87	0	0	0	0.00
29/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	92	0	0	0	0.00
29/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	514	0	1	0	0.00
29/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	89	0	0	0	0.00
29/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3589	3	4	3	0.00
29/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1689	1	2	1	0.00
29/03/2018	R209 On 02-August-18	8.83	Put	Bond Future	2075	2	2	2	500.00
29/03/2018	R209 On 02-August-18	9.21	Put	Bond Future	1119	1	1	1	500.00
29/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	24	0	0	0	435.00
29/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	143	0	0	0	435.00
29/03/2018	R209 On 02-August-18	8.49	Put	Bond Future	3442	3	3	3	0.00
29/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	769	1	1	1	5,000.00
29/03/2018	R209 On 01-November-18			Bond Future	8.80	78.7953	78.0884	78.7953	0.00
29/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77201	78	77	78	0.00
29/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77201	78	77	78	0.00
29/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	8607	9	9	9	0.00
29/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77200	78	77	78	0.00
29/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	5417	6	5	6	0.00
29/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	8452	9	8	9	0.00
29/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	11774	12	12	12	0.00
29/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	248	0	0	0	0.00
29/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	729	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
29/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	695	1	1	1	0.00
29/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1627	1	2	1	0.00
29/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R210 On 03-May-18			Bond Future	192.52	192.5119	192.5156	192.5119	2,159.00
29/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	1056	1	1	1	0.00
29/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	1066	1	1	1	0.00
29/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	1076	1	1	1	0.00
29/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R212 On 03-May-18			Bond Future	156.31	156.3619	156.3068	156.3619	4,755.00
29/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	2027	2	2	2	0.00
29/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	2007	2	2	2	0.00
29/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	2017	2	2	2	0.00
29/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
29/03/2018	R213 On 03-May-18			Bond Future	8.47	90.5792	89.9297	90.5792	44,803.00
29/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	7327	8	7	8	0.00
29/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	7390	8	7	8	0.00
29/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	7453	8	7	8	0.00
29/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	5	0	0	0	0.00
29/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	6	0	0	0	0.00
29/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	6	0	0	0	0.00
29/03/2018	R213 On 02-August-18			Bond Future	8.50	92.2539	91.5921	92.2539	1.00
29/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	4685	5	5	5	0.00
29/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	4633	5	5	5	0.00
29/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	4581	5	5	5	0.00
29/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	806	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
29/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	821	1	1	1	0.00
29/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	792	1	1	1	0.00
29/03/2018	R214 On 03-May-18			Bond Future	8.85	79.0429	78.3180	79.0429	45,710.00
29/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	8216	9	8	9	0.00
29/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	8282	9	8	9	0.00
29/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	8150	9	8	9	0.00
29/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	10	0	0	0	0.00
29/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	10	0	0	0	0.00
29/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	9	0	0	0	0.00
29/03/2018	R248 On 03-May-18			Bond Future	8.88	101.2377	100.2977	101.2377	90,977.00
29/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	11101	12	11	12	0.00
29/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	11018	12	11	12	0.00
29/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	10934	12	11	12	0.00
29/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	12	0	0	0	0.00
29/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	12	0	0	0	0.00
29/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	11	0	0	0	0.00