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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	2025 On 01-February-18			Bond Future	128.47	128.4645	128.4680	128.4645	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5432	5	5432	5	0.00
14/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5412	5	5412	5	0.00
14/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5422	5	5422	5	0.00
14/12/2017	2025 On 03-May-18			Bond Future	130.88	130.8725	130.8762	130.8725	0.00
14/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2334	2	2334	2	0.00
14/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2324	2	2324	2	0.00
14/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2344	2	2344	2	0.00
14/12/2017	2025 On 02-August-18			Bond Future	133.33	133.3268	133.3286	133.3268	0.00
14/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3331	3	3331	3	0.00
14/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3341	3	3341	3	0.00
14/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3321	3	3321	3	0.00
14/12/2017	2029 On 01-February-18			Bond Future	99.53	99.5237	99.5266	99.5237	1,370.00
14/12/2017	2029 On 03-May-18			Bond Future	100.37	100.3711	100.3741	100.3711	0.00
14/12/2017	2029 On 02-August-18			Bond Future	102.29	102.2876	102.2891	102.2876	0.00
14/12/2017	2030 On 01-February-18			Bond Future	9.74	88.0714	9.7403	88.0714	70,798.00
14/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2410	2	2410	2	0.00
14/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2343	2	2343	2	0.00
14/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2277	2	2277	2	0.00
14/12/2017	2030 On 03-May-18			Bond Future	9.82	89.7162	9.8173	89.7162	0.00
14/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 03-May-18	9.50	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
14/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2024	2	2024	2	0.00
14/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1959	2	1959	2	0.00
14/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2089	2	2089	2	0.00
14/12/2017	2030 On 02-August-18			Bond Future	9.90	87.4067	9.8960	87.4067	0.00
14/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2682	3	2682	3	0.00
14/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2810	3	2810	3	0.00
14/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2746	3	2746	3	0.00
14/12/2017	2032 On 01-February-18			Bond Future	9.91	90.5047	9.9065	90.5047	46,184.00
14/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	851	1	851	1	0.00
14/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	396	0	396	0	7,800.00
14/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	830	1	830	1	0.00
14/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	285	0	285	0	7,500.00
14/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	808	1	808	1	0.00
14/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	618	1	618	1	750.00
14/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	536	1	536	1	6,800.00
14/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5316	5	5316	5	0.00
14/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3247	3	3247	3	0.00
14/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3822	4	3822	4	0.00
14/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4101	4	4101	4	0.00
14/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3297	3	3297	3	0.00
14/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3197	3	3197	3	0.00
14/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4690	5	4690	5	0.00
14/12/2017	2032 On 03-May-18			Bond Future	9.98	88.0378	9.9817	88.0378	0.00
14/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2367	2	2367	2	0.00
14/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2396	2	2396	2	0.00
14/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2425	2	2425	2	0.00
14/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4214	4	4214	4	0.00
14/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4295	4	4295	4	0.00
14/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4254	4	4254	4	0.00
14/12/2017	2032 On 02-August-18			Bond Future	10.06	89.7023	10.0559	89.7023	0.00
14/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2893	3	2893	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
14/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2865	3	2865	3	0.00
14/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2837	3	2837	3	0.00
14/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5479	5	5479	5	0.00
14/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5521	5	5521	5	0.00
14/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5439	5	5439	5	0.00
14/12/2017	2033 On 01-February-18			Bond Future	102.46	102.4572	102.4603	102.4572	5,283.00
14/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7190	7	7190	7	0.00
14/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7200	7	7200	7	0.00
14/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7180	7	7180	7	0.00
14/12/2017	2033 On 03-May-18			Bond Future	103.29	103.2891	103.2925	103.2891	0.00
14/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4397	4	4397	4	0.00
14/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4407	4	4407	4	0.00
14/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4417	4	4417	4	0.00
14/12/2017	2033 On 02-August-18			Bond Future	105.26	105.2612	105.2631	105.2612	0.00
14/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4667	5	4667	5	0.00
14/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4677	5	4677	5	0.00
14/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4657	5	4657	5	0.00
14/12/2017	2037 On 01-February-18			Bond Future	10.11	86.7343	10.1096	86.7343	53,670.00
14/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1275	1	1275	1	2,000.00
14/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1112	1	1112	1	0.00
14/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1138	1	1138	1	0.00
14/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1086	1	1086	1	0.00
14/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2918	3	2918	3	0.00
14/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4958	5	4958	5	0.00
14/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	575	1	575	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1366	1	1366	1	2,000.00
14/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3270	3	3270	3	0.00
14/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3374	3	3374	3	0.00
14/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3020	3	3020	3	0.00
14/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3322	3	3322	3	0.00
14/12/2017	2037 On 03-May-18			Bond Future	10.18	88.3542	10.1847	88.3542	0.00
14/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2888	3	2888	3	0.00
14/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2955	3	2955	3	0.00
14/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2921	3	2921	3	0.00
14/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4453	4	4453	4	0.00
14/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4496	4	4496	4	0.00
14/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4411	4	4411	4	0.00
14/12/2017	2037 On 02-August-18			Bond Future	10.26	85.7686	10.2611	85.7686	0.00
14/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3470	4	3470	4	0.00
14/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3502	4	3502	4	0.00
14/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3535	4	3535	4	0.00
14/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5695	6	5695	6	0.00
14/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5782	6	5782	6	0.00
14/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5739	6	5739	6	0.00
14/12/2017	2038 On 01-February-18			Bond Future	124.65	124.6482	124.6518	124.6482	19,692.00
14/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	12278	12	12278	12	0.00
14/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	12298	12	12298	12	0.00
14/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	12288	12	12288	12	0.00
14/12/2017	2038 On 03-May-18			Bond Future	126.99	126.9847	126.9885	126.9847	0.00
14/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	5282	5	5282	5	0.00
14/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	5302	5	5302	5	0.00
14/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	5292	5	5292	5	0.00
14/12/2017	2038 On 02-August-18			Bond Future	129.36	129.3593	129.3612	129.3593	0.00

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14/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	5169	5	5169	5	0.00
14/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	5179	5	5179	5	0.00
14/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	5189	5	5189	5	0.00
14/12/2017	2040 On 01-February-18			Bond Future	10.19	89.7765	10.1898	89.7765	25,970.00
14/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1108	1	1108	1	0.00
14/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1161	1	1161	1	0.00
14/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1134	1	1134	1	0.00
14/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3659	4	3659	4	0.00
14/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3603	4	3603	4	0.00
14/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3716	4	3716	4	0.00
14/12/2017	2040 On 03-May-18			Bond Future	10.26	91.4532	10.2650	91.4532	0.00
14/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3206	3	3206	3	0.00
14/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3241	3	3241	3	0.00
14/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2961	3	2961	3	1,500.00
14/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	680	1	680	1	1,500.00
14/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3170	3	3170	3	0.00
14/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4806	5	4806	5	0.00
14/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11607	12	11607	12	0.00
14/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5085	5	5085	5	0.00
14/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4760	5	4760	5	0.00
14/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4715	5	4715	5	0.00
14/12/2017	2040 On 02-August-18			Bond Future	10.34	88.6758	10.3416	88.6758	0.00
14/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3841	4	3841	4	0.00
14/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3807	4	3807	4	0.00
14/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3772	4	3772	4	0.00
14/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6196	6	6196	6	0.00
14/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6243	6	6243	6	0.00
14/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6150	6	6150	6	0.00
14/12/2017	2044 On 01-February-18			Bond Future	10.23	86.7600	10.2339	86.7600	22,082.00
14/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1061	1	1061	1	0.00
14/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1087	1	1087	1	0.00

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14/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1113	1	1113	1	0.00
14/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	3772	4	3772	4	0.00
14/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	3889	4	3889	4	0.00
14/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	3830	4	3830	4	0.00
14/12/2017	2044 On 03-May-18			Bond Future	10.31	88.3804	10.3074	88.3804	0.00
14/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3238	3	3238	3	0.00
14/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3203	3	3203	3	0.00
14/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3167	3	3167	3	0.00
14/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4867	5	4867	5	0.00
14/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4914	5	4914	5	0.00
14/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4822	5	4822	5	0.00
14/12/2017	2044 On 02-August-18			Bond Future	10.38	85.6701	10.3822	85.6701	0.00
14/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3752	4	3752	4	0.00
14/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3821	4	3821	4	0.00
14/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3786	4	3786	4	0.00
14/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6361	6	6361	6	0.00
14/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6314	6	6314	6	0.00
14/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6409	6	6409	6	0.00
14/12/2017	2046 On 01-February-18			Bond Future	117.84	117.8350	117.8389	117.8350	21,177.00
14/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	15061	15	15061	15	0.00
14/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	15071	15	15071	15	0.00
14/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	15081	15	15081	15	0.00
14/12/2017	2046 On 03-May-18			Bond Future	118.45	118.4441	118.4482	118.4441	0.00
14/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	9492	9	9492	9	0.00
14/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	9502	10	9502	10	0.00
14/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	9482	9	9482	9	0.00
14/12/2017	2046 On 02-August-18			Bond Future	120.71	120.7055	120.7079	120.7055	0.00
14/12/2017	2046 On 02-August-18	128.78	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
14/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	8082	8	8082	8	0.00
14/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	8062	8	8062	8	0.00
14/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	8072	8	8072	8	0.00
14/12/2017	2050 On 01-February-18			Bond Future	122.20	122.1947	122.1990	122.1947	24,012.00
14/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18041	18	18041	18	0.00
14/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18031	18	18031	18	0.00
14/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	18051	18	18051	18	0.00
14/12/2017	2050 On 03-May-18			Bond Future	124.49	124.4853	124.4896	124.4853	0.00
14/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	11140	11	11140	11	0.00
14/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	11120	11	11120	11	0.00
14/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	11130	11	11130	11	0.00
14/12/2017	2050 On 02-August-18			Bond Future	125.13	125.1289	125.1314	125.1289	0.00
14/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
14/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	12409	12	12409	12	0.00
14/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	12389	12	12389	12	0.00
14/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	12399	12	12399	12	0.00
14/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	AL37 On 01-February-18			Index Future	554.60	554.7430	554.5950	554.7430	0.00
14/12/2017	AL37 On 03-May-18			Index Future	564.95	565.1040	564.9530	565.1040	0.00
14/12/2017	AL37 On 02-August-18			Index Future	575.63	575.7890	575.6310	575.7890	0.00
14/12/2017	AL7T On 01-February-18			Index Future	632.32	632.6430	632.3180	632.6430	0.00
14/12/2017	AL7T On 03-May-18			Index Future	644.13	644.4580	644.1280	644.4580	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
14/12/2017	AL7T On 02-August-18			Index Future	656.30	656.6440	656.3020	656.6440	0.00
14/12/2017	ALBI On 01-February-18			Index Future	570.52	570.7960	570.5190	570.7960	760.00
14/12/2017	ALBI On 03-May-18			Index Future	581.18	581.4560	581.1750	581.4560	0.00
14/12/2017	ALBI On 02-August-18			Index Future	592.16	592.4510	592.1600	592.4510	0.00
14/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	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
14/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	EL28 On 01-February-18			Bond Future	127.03	127.0256	127.0316	127.0256	0.00
14/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5268	5	5268	5	0.00
14/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5278	5	5278	5	0.00
14/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5258	5	5258	5	0.00
14/12/2017	EL28 On 03-May-18			Bond Future	127.65	127.6470	127.6534	127.6470	0.00
14/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5527	6	5527	6	0.00
14/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5537	6	5537	6	0.00
14/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5547	6	5547	6	0.00
14/12/2017	EL28 On 02-August-18			Bond Future	130.09	130.0843	130.0888	130.0843	0.00
14/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
14/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4851	5	4851	5	0.00
14/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4861	5	4861	5	0.00
14/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4841	5	4841	5	0.00
14/12/2017	ES33 On 01-February-18			Bond Future	11.22	75.8769	11.2241	75.8769	9,466.00
14/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1250	1	1250	1	0.00
14/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1368	1	1368	1	0.00
14/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1309	1	1309	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
14/12/2017	ES33 On 03-May-18			Bond Future	11.34	73.5024	11.3388	73.5024	0.00
14/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	735	1	735	1	0.00
14/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	793	1	793	1	0.00
14/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	678	1	678	1	0.00
14/12/2017	ES33 On 02-August-18			Bond Future	11.45	74.8921	11.4533	74.8921	0.00
14/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
14/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1663	2	1663	2	0.00
14/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1778	2	1778	2	0.00
14/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1720	2	1720	2	0.00
14/12/2017	ES42 On 01-February-18			Bond Future	11.46	78.3215	11.4619	78.3215	7,957.00
14/12/2017	ES42 On 03-May-18			Bond Future	11.58	75.5229	11.5785	75.5229	0.00
14/12/2017	ES42 On 02-August-18			Bond Future	11.69	76.9507	11.6928	76.9507	0.00
14/12/2017	GOVI On 01-February-18			GOVI	568.65	568.9760	568.6520	568.9760	782.00
14/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	123680	12	123680	12	0.00
14/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	123780	12	123780	12	0.00
14/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	123880	12	123880	12	0.00
14/12/2017	GOVI On 03-May-18			GOVI	579.27	579.6030	579.2730	579.6030	0.00
14/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	110070	11	110070	11	0.00
14/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	110170	11	110170	11	0.00
14/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	109970	11	109970	11	0.00
14/12/2017	GOVI On 02-August-18			GOVI	590.22	590.5620	590.2220	590.5620	0.00
14/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	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
14/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
14/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	154780	15	154780	15	0.00
14/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	154880	15	154880	15	0.00
14/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	154980	15	154980	15	0.00
14/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2017	IGOV On 01-February-18			Index Future	246.27	246.2150	246.2660	246.2150	877.00
14/12/2017	IGOV On 03-May-18			Index Future	250.88	250.8300	250.8830	250.8300	269.00
14/12/2017	IGOV On 02-August-18			Index Future	255.67	255.6200	255.6690	255.6200	0.00
14/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
14/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7200	99.7300	99.7200	0.00
14/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9500	99.9500	99.9500	0.00
14/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.22	100.2100	100.2200	100.2100	0.00
14/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.82	100.8200	100.8200	100.8200	0.00
14/12/2017	IS01 On 22-March-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8000	99.8000	99.8000	0.00
14/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
14/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6300	98.6400	98.6300	0.00
14/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.69	98.6800	98.6900	98.6800	0.00
14/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.21	99.2000	99.2100	99.2000	0.00
14/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.74	99.7300	99.7400	99.7300	0.00
14/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.30	100.2900	100.3000	100.2900	0.00
14/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.86	100.8500	100.8600	100.8500	0.00
14/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.98	101.9700	101.9800	101.9700	0.00
14/12/2017	IS02 On 23-March-20			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
14/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.87	97.8700	97.8700	97.8700	0.00
14/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.25	97.2400	97.2500	97.2400	0.00
14/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.61	96.5900	96.6100	96.5900	0.00
14/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.94	96.9100	96.9400	96.9100	0.00
14/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.25	99.2100	99.2500	99.2100	51.00
14/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.49	99.4600	99.4900	99.4600	0.00
14/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.80	100.7600	100.8000	100.7600	0.00
14/12/2017	IS05 On 20-September-22			Interest Rate Swap	103.08	103.0400	103.0800	103.0400	0.00
14/12/2017	IS05 On 20-December-22			Interest Rate Swap	104.41	104.3700	104.4100	104.3700	0.00
14/12/2017	IS05 On 22-March-23			Interest Rate Swap	99.71	99.6700	99.7100	99.6700	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
14/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.73	98.6700	98.7300	98.6700	0.00
14/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.86	95.8100	95.8600	95.8100	0.00
14/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.70	94.6500	94.7000	94.6500	0.00
14/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.87	96.8300	96.8700	96.8300	0.00
14/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.61	100.5800	100.6100	100.5800	0.00
14/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.26	99.2400	99.2600	99.2400	0.00
14/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.32	101.3000	101.3200	101.3000	0.00
14/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.98	104.9700	104.9800	104.9700	0.00
14/12/2017	IS10 On 20-December-27			Interest Rate Swap	105.37	105.3600	105.3700	105.3600	0.00
14/12/2017	IS10 On 22-March-28			Interest Rate Swap	100.82	100.8100	100.8200	100.8100	0.00
14/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
14/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
14/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
14/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
14/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
14/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
14/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
14/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
14/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
14/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
14/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
14/12/2017	R023 On 01-February-18			Bond Future	8.66	99.8056	8.6553	99.8056	60,552.00
14/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	364	0	364	0	0.00
14/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	375	0	375	0	0.00
14/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	353	0	353	0	0.00
14/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1725	2	1725	2	0.00
14/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1696	2	1696	2	0.00
14/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1667	2	1667	2	0.00
14/12/2017	R023 On 03-May-18			Bond Future	8.72	97.7397	8.7215	97.7397	0.00
14/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	808	1	808	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
14/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2606	3	2606	3	0.00
14/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	835	1	835	1	0.00
14/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	821	1	821	1	0.00
14/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2481	2	2481	2	0.00
14/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	857	1	857	1	2,500.00
14/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2506	2	2506	2	0.00
14/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2531	2	2531	2	0.00
14/12/2017	R035 On 01-February-18			Bond Future	10.02	94.6300	10.0222	94.6300	55,143.00
14/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2161	2	2161	2	0.00
14/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2239	2	2239	2	0.00
14/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2083	2	2083	2	0.00
14/12/2017	R035 On 03-May-18			Bond Future	10.09	91.8970	10.0945	91.8970	0.00
14/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1536	2	1536	2	0.00
14/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1460	1	1460	1	0.00
14/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1384	1	1384	1	0.00
14/12/2017	R186 On 01-February-18			Bond Future	9.27	108.7195	9.2703	108.7195	93,603.00
14/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	167	0	167	0	1,460.00
14/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
14/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	745	1	745	1	0.00
14/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	827	1	827	1	0.00
14/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1480	2	1480	2	0.00
14/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	403	0	403	0	0.00
14/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3009	3	3009	3	0.00
14/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	785	1	785	1	0.00
14/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	765	1	765	1	0.00
14/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2707	3	2707	3	0.00
14/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2534	3	2534	3	6,200.00
14/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3720	4	3720	4	775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1607	2	1607	2	775.00
14/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2620	3	2620	3	0.00
14/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	671	1	671	1	1,950.00
14/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2663	3	2663	3	0.00
14/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5127	5	5127	5	0.00
14/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10089	10	10089	10	0.00
14/12/2017	R186 On 03-May-18			Bond Future	9.35	110.7500	9.3457	110.7500	0.00
14/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2633	3	2633	3	1,120.00
14/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5804	6	5804	6	0.00
14/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1643	2	1643	2	0.00
14/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1620	2	1620	2	0.00
14/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4198	4	4198	4	0.00
14/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1597	2	1597	2	0.00
14/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4255	4	4255	4	0.00
14/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1772	2	1772	2	3,200.00
14/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4295	4	4295	4	0.00
14/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1107	1	1107	1	1,120.00
14/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4215	4	4215	4	0.00
14/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2911	3	2911	3	0.00
14/12/2017	R197 On 01-February-18			Bond Future	295.04	295.0284	295.0359	295.0284	2,350.00
14/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6624	7	6624	7	0.00
14/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6634	7	6634	7	0.00
14/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6644	7	6644	7	0.00
14/12/2017	R197 On 03-May-18			Bond Future	300.57	300.5586	300.5665	300.5586	0.00
14/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3883	4	3883	4	0.00
14/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3893	4	3893	4	0.00
14/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3873	4	3873	4	0.00
14/12/2017	R202 On 01-February-18			Bond Future	233.02	233.0099	233.0170	233.0099	21,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16053	16	16053	16	0.00
14/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16043	16	16043	16	0.00
14/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16063	16	16063	16	0.00
14/12/2017	R202 On 03-May-18			Bond Future	237.39	237.3774	237.3851	237.3774	0.00
14/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	290	0	290	0	0.00
14/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	289	0	289	0	0.00
14/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	288	0	288	0	0.00
14/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10393	10	10393	10	0.00
14/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10375	10	10375	10	0.00
14/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10384	10	10384	10	0.00
14/12/2017	R204 On 01-February-18			Bond Future	7.61	101.3132	7.6146	101.3132	38,165.00
14/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	38	0	38	0	0.00
14/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	42	0	42	0	0.00
14/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	40	0	40	0	0.00
14/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	335	0	335	0	0.00
14/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	329	0	329	0	0.00
14/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	342	0	342	0	0.00
14/12/2017	R204 On 03-May-18			Bond Future	7.65	103.2054	7.6453	103.2054	0.00
14/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	67	0	67	0	0.00
14/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	68	0	68	0	0.00
14/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	65	0	65	0	0.00
14/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	404	0	404	0	0.00
14/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	400	0	400	0	0.00
14/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	396	0	396	0	0.00
14/12/2017	R207 On 01-February-18			Bond Future	8.09	98.9162	8.0940	98.9162	45,501.00
14/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	58	0	58	0	0.00
14/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	63	0	63	0	0.00
14/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	60	0	60	0	0.00
14/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	925	1	925	1	0.00
14/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	895	1	895	1	0.00
14/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	910	1	910	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
14/12/2017	R207 On 03-May-18			Bond Future	8.19	100.7636	8.1887	100.7636	0.00
14/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	181	0	181	0	0.00
14/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	177	0	177	0	0.00
14/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	173	0	173	0	0.00
14/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1132	1	1132	1	0.00
14/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1144	1	1144	1	0.00
14/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1120	1	1120	1	0.00
14/12/2017	R208 On 01-February-18			Bond Future	8.34	98.0365	8.3364	98.0365	34,743.00
14/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	116	0	116	0	0.00
14/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	121	0	121	0	0.00
14/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	111	0	111	0	0.00
14/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1463	1	1463	1	0.00
14/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1441	1	1441	1	0.00
14/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1419	1	1419	1	0.00
14/12/2017	R208 On 03-May-18			Bond Future	8.41	96.4662	8.4112	96.4662	0.00
14/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	310	0	310	0	0.00
14/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	323	0	323	0	0.00
14/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	316	0	316	0	0.00
14/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1866	2	1866	2	0.00
14/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1884	2	1884	2	0.00
14/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1903	2	1903	2	0.00
14/12/2017	R209 On 01-February-18			Bond Future	9.96	71.4189	9.9562	71.4189	153,468.00
14/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	996	1	996	1	0.00
14/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1442	1	1442	1	0.00
14/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	742	1	742	1	0.00
14/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1019	1	1019	1	0.00
14/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1043	1	1043	1	0.00
14/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2169	2	2169	2	0.00
14/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1356	1	1356	1	0.00
14/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	352	0	352	0	220.00
14/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1091	1	1091	1	5,000.00
14/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1472	2	1472	2	0.00
14/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	340	0	340	0	157.00
14/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1413	1	1413	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
14/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	616	1	616	1	739.00
14/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1818	2	1818	2	0.00
14/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2630	3	2630	3	0.00
14/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2415	2	2415	2	0.00
14/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2538	3	2538	3	0.00
14/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1267	1	1267	1	3,000.00
14/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2033	2	2033	2	7,500.00
14/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4491	4	4491	4	0.00
14/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1962	2	1962	2	739.00
14/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3461	3	3461	3	0.00
14/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1892	2	1892	2	157.00
14/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4549	5	4549	5	0.00
14/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1541	2	1541	2	7,488.00
14/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	990	1	990	1	739.00
14/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2580	3	2580	3	0.00
14/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3119	3	3119	3	377.00
14/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1927	2	1927	2	220.00
14/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2497	2	2497	2	0.00
14/12/2017	R209 On 03-May-18			Bond Future	10.02	69.6034	10.0214	69.6034	0.00
14/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2529	3	2529	3	0.00
14/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3708	4	3708	4	0.00
14/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5648	6	5648	6	0.00
14/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2252	2	2252	2	435.00
14/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2978	3	2978	3	0.00
14/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2501	3	2501	3	0.00
14/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2558	3	2558	3	0.00
14/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3112	3	3112	3	5,000.00
14/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3650	4	3650	4	0.00
14/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3579	4	3579	4	0.00
14/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3615	4	3615	4	0.00
14/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2483	2	2483	2	435.00
14/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1420	1	1420	1	435.00
14/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3982	4	3982	4	0.00
14/12/2017	R209 On 02-August-18			Bond Future	10.09	70.9193	10.0854	70.9193	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
14/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6496	7	6496	7	0.00
14/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4222	4	4222	4	0.00
14/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2597	3	2597	3	435.00
14/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4802	5	4802	5	0.00
14/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4872	5	4872	5	0.00
14/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4837	5	4837	5	0.00
14/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5307	5	5307	5	0.00
14/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3014	3	3014	3	0.00
14/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2965	3	2965	3	0.00
14/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2989	3	2989	3	0.00
14/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3457	3	3457	3	435.00
14/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2054	2	2054	2	435.00
14/12/2017	R209 On 01-November-18			Bond Future	10.15	69.1406	10.1476	69.1406	0.00
14/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68189	68	68189	68	0.00
14/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68189	68	68189	68	0.00
14/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5821	6	5821	6	0.00
14/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3797	4	3797	4	0.00
14/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68189	68	68189	68	0.00
14/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2263	2	2263	2	435.00
14/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5086	5	5086	5	435.00
14/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3306	3	3306	3	435.00
14/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7485	7	7485	7	0.00
14/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 01-February-18			Bond Future	184.38	184.3771	184.3823	184.3771	2,159.00
14/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	7998	8	7998	8	0.00
14/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7988	8	7988	8	0.00
14/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7978	8	7978	8	0.00
14/12/2017	R210 On 03-May-18			Bond Future	185.41	185.4081	185.4135	185.4081	0.00
14/12/2017	R210 On 03-May-18	191.46	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
14/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6036	6	6036	6	0.00
14/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6026	6	6026	6	0.00
14/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6046	6	6046	6	0.00
14/12/2017	R212 On 01-February-18			Bond Future	150.08	149.7881	150.0830	149.7881	4,967.00
14/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4607	5	4607	5	0.00
14/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4617	5	4617	5	0.00
14/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4627	5	4627	5	0.00
14/12/2017	R212 On 03-May-18			Bond Future	152.90	152.5958	152.8965	152.5958	0.00
14/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
14/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1394	2	1394	2	0.00
14/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1404	2	1404	2	0.00
14/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1384	2	1384	2	0.00
14/12/2017	R213 On 01-February-18			Bond Future	9.80	82.7681	9.7958	82.7681	58,778.00
14/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	714	1	714	1	0.00
14/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	695	1	695	1	0.00
14/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	677	1	677	1	0.00
14/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3082	3	3082	3	0.00
14/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3129	3	3129	3	0.00
14/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3036	3	3036	3	0.00
14/12/2017	R213 On 03-May-18			Bond Future	9.87	80.7643	9.8654	80.7643	0.00
14/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2083	2	2083	2	0.00
14/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2109	2	2109	2	0.00
14/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2135	2	2135	2	0.00
14/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3912	4	3912	4	0.00
14/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3987	4	3987	4	0.00
14/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3949	4	3949	4	0.00
14/12/2017	R214 On 01-February-18			Bond Future	10.13	70.7224	10.1281	70.7224	50,212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	900	1	900	1	0.00
14/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	945	1	945	1	0.00
14/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	922	1	922	1	0.00
14/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	2904	3	2904	3	0.00
14/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	2858	3	2858	3	0.00
14/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	2950	3	2950	3	0.00
14/12/2017	R214 On 03-May-18			Bond Future	10.19	68.7472	10.1932	68.7472	0.00
14/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2518	3	2518	3	0.00
14/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2547	3	2547	3	0.00
14/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2490	3	2490	3	0.00
14/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3949	4	3949	4	0.00
14/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3911	4	3911	4	0.00
14/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3873	4	3873	4	0.00
14/12/2017	R248 On 01-February-18			Bond Future	10.18	90.4946	10.1843	90.4946	97,406.00
14/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1213	1	1213	1	0.00
14/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1271	1	1271	1	0.00
14/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1242	1	1242	1	0.00
14/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3691	4	3691	4	0.00
14/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3577	4	3577	4	0.00
14/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3634	4	3634	4	0.00
14/12/2017	R248 On 03-May-18			Bond Future	10.25	87.7478	10.2515	87.7478	0.00
14/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3362	3	3362	3	0.00
14/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3325	3	3325	3	0.00
14/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3288	3	3288	3	0.00
14/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4904	5	4904	5	0.00
14/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	4952	5	4952	5	0.00
14/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4858	5	4858	5	0.00