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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
15/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	2025 On 01-February-18			Bond Future	128.81	128.4680	128.8103	128.4680	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
15/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5090	5	5090	5	0.00
15/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5070	5	5070	5	0.00
15/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5080	5	5080	5	0.00
15/12/2017	2025 On 03-May-18			Bond Future	131.22	130.8762	131.2250	130.8762	0.00
15/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1985	2	1985	2	0.00
15/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1975	2	1975	2	0.00
15/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1995	2	1995	2	0.00
15/12/2017	2025 On 02-August-18			Bond Future	133.68	133.3286	133.6820	133.3286	0.00
15/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2978	3	2978	3	0.00
15/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2988	3	2988	3	0.00
15/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2968	3	2968	3	0.00
15/12/2017	2029 On 01-February-18			Bond Future	99.73	99.5266	99.7283	99.5266	1,370.00
15/12/2017	2029 On 03-May-18			Bond Future	100.58	100.3741	100.5798	100.3741	0.00
15/12/2017	2029 On 02-August-18			Bond Future	102.50	102.2891	102.4970	102.2891	0.00
15/12/2017	2030 On 01-February-18			Bond Future	9.52	87.9787	9.5153	87.9787	70,848.00
15/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	956	2	956	2	0.00
15/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	890	2	890	2	0.00
15/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	824	2	824	2	0.00
15/12/2017	2030 On 03-May-18			Bond Future	9.58	89.6220	9.5842	89.6220	0.00
15/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
15/12/2017	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
15/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	543	2	543	2	0.00
15/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	478	2	478	2	0.00
15/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	608	2	608	2	0.00
15/12/2017	2030 On 02-August-18			Bond Future	9.65	87.3099	9.6545	87.3099	0.00
15/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	1175	3	1175	3	0.00
15/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	1304	3	1304	3	0.00
15/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	1239	3	1239	3	0.00
15/12/2017	2032 On 01-February-18			Bond Future	9.68	90.4407	9.6816	90.4407	46,234.00
15/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	1414	1	1414	1	0.00
15/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	730	0	730	0	7,800.00
15/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	1384	1	1384	1	0.00
15/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	548	0	548	0	7,500.00
15/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	1353	1	1353	1	0.00
15/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1073	1	1073	1	750.00
15/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	949	1	949	1	6,800.00
15/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	4022	5	4022	5	0.00
15/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	2243	3	2243	3	0.00
15/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	2720	4	2720	4	0.00
15/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	2957	4	2957	4	0.00
15/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	2284	3	2284	3	0.00
15/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	2203	3	2203	3	0.00
15/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	3466	5	3466	5	0.00
15/12/2017	2032 On 03-May-18			Bond Future	9.75	87.9727	9.7492	87.9727	0.00
15/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	3090	2	3090	2	0.00
15/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	3124	2	3124	2	0.00
15/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	3158	2	3158	2	0.00
15/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	3360	4	3360	4	0.00
15/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	3431	4	3431	4	0.00
15/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	3395	4	3395	4	0.00
15/12/2017	2032 On 02-August-18			Bond Future	9.82	89.6352	9.8157	89.6352	0.00
15/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	3618	3	3618	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
15/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	3585	3	3585	3	0.00
15/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	3553	3	3553	3	0.00
15/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	4585	5	4585	5	0.00
15/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	4622	6	4622	6	0.00
15/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	4549	5	4549	5	0.00
15/12/2017	2033 On 01-February-18			Bond Future	103.13	102.4603	103.1258	102.4603	5,283.00
15/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	6524	7	6524	7	0.00
15/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	6534	7	6534	7	0.00
15/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	6514	7	6514	7	0.00
15/12/2017	2033 On 03-May-18			Bond Future	103.97	103.2925	103.9704	103.2925	0.00
15/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	3720	4	3720	4	0.00
15/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	3730	4	3730	4	0.00
15/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	3740	4	3740	4	0.00
15/12/2017	2033 On 02-August-18			Bond Future	105.95	105.2631	105.9524	105.2631	0.00
15/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	3978	5	3978	5	0.00
15/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	3988	5	3988	5	0.00
15/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	3968	5	3968	5	0.00
15/12/2017	2037 On 01-February-18			Bond Future	9.89	86.6642	9.8851	86.6642	53,670.00
15/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2009	1	2009	1	2,000.00
15/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1785	1	1785	1	0.00
15/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1821	1	1821	1	0.00
15/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1749	1	1749	1	0.00
15/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	4076	3	4076	3	0.00
15/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	6395	5	6395	5	0.00
15/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	306	1	306	1	2,000.00

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15/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	819	1	819	1	2,000.00
15/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	2248	3	2248	3	0.00
15/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	2331	3	2331	3	0.00
15/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	2048	3	2048	3	0.00
15/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	2289	3	2289	3	0.00
15/12/2017	2037 On 03-May-18			Bond Future	9.95	88.2829	9.9530	88.2829	0.00
15/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	3723	3	3723	3	0.00
15/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	3801	3	3801	3	0.00
15/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	3762	3	3762	3	0.00
15/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	3556	4	3556	4	0.00
15/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	3594	4	3594	4	0.00
15/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	3520	4	3520	4	0.00
15/12/2017	2037 On 02-August-18			Bond Future	10.02	85.6952	10.0220	85.6952	0.00
15/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	4302	3	4302	3	0.00
15/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	4339	4	4339	4	0.00
15/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	4377	4	4377	4	0.00
15/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	4769	6	4769	6	0.00
15/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	4846	6	4846	6	0.00
15/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	4807	6	4807	6	0.00
15/12/2017	2038 On 01-February-18			Bond Future	125.45	124.6518	125.4531	124.6518	19,692.00
15/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	11477	12	11477	12	0.00
15/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	11497	12	11497	12	0.00
15/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	11487	12	11487	12	0.00
15/12/2017	2038 On 03-May-18			Bond Future	127.80	126.9885	127.8048	126.9885	0.00
15/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	4465	5	4465	5	0.00
15/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	4485	5	4485	5	0.00
15/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	4475	5	4475	5	0.00
15/12/2017	2038 On 02-August-18			Bond Future	130.19	129.3612	130.1911	129.3612	0.00

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15/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	4339	5	4339	5	0.00
15/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	4349	5	4349	5	0.00
15/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	4359	5	4359	5	0.00
15/12/2017	2040 On 01-February-18			Bond Future	9.97	89.7830	9.9653	89.7830	27,812.00
15/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1794	1	1794	1	0.00
15/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1869	1	1869	1	0.00
15/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1831	1	1831	1	0.00
15/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	2538	4	2538	4	0.00
15/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	2492	4	2492	4	0.00
15/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	2584	4	2584	4	0.00
15/12/2017	2040 On 03-May-18			Bond Future	10.03	91.4599	10.0333	91.4599	0.00
15/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	4110	3	4110	3	0.00
15/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	4152	3	4152	3	0.00
15/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	3823	3	3823	3	1,500.00
15/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	988	1	988	1	1,500.00
15/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4069	3	4069	3	0.00
15/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	3852	5	3852	5	0.00
15/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	10062	12	10062	12	0.00
15/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	4095	5	4095	5	0.00
15/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	3813	5	3813	5	0.00
15/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	3773	5	3773	5	0.00
15/12/2017	2040 On 02-August-18			Bond Future	10.10	88.6818	10.1025	88.6818	0.00
15/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	4742	4	4742	4	0.00
15/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	4702	4	4702	4	0.00
15/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	4663	4	4663	4	0.00
15/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	5206	6	5206	6	0.00
15/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	5248	6	5248	6	0.00
15/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	5165	6	5165	6	0.00
15/12/2017	2044 On 01-February-18			Bond Future	10.00	86.7257	10.0044	86.7257	22,082.00
15/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1746	1	1746	1	0.00
15/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1783	1	1783	1	0.00

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15/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1820	1	1820	1	0.00
15/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	2609	4	2609	4	0.00
15/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	2704	4	2704	4	0.00
15/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	2656	4	2656	4	0.00
15/12/2017	2044 On 03-May-18			Bond Future	10.07	88.3455	10.0707	88.3455	0.00
15/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	4171	3	4171	3	0.00
15/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	4129	3	4129	3	0.00
15/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4087	3	4087	3	0.00
15/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3889	5	3889	5	0.00
15/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3929	5	3929	5	0.00
15/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3850	5	3850	5	0.00
15/12/2017	2044 On 02-August-18			Bond Future	10.14	85.6338	10.1381	85.6338	0.00
15/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	4662	4	4662	4	0.00
15/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	4741	4	4741	4	0.00
15/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	4701	4	4701	4	0.00
15/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	5337	6	5337	6	0.00
15/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	5295	6	5295	6	0.00
15/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	5380	6	5380	6	0.00
15/12/2017	2046 On 01-February-18			Bond Future	118.42	117.8389	118.4240	117.8389	21,177.00
15/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	14476	15	14476	15	0.00
15/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	14486	15	14486	15	0.00
15/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	14496	15	14496	15	0.00
15/12/2017	2046 On 03-May-18			Bond Future	119.04	118.4482	119.0441	118.4482	0.00
15/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	8896	9	8896	9	0.00
15/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	8906	10	8906	10	0.00
15/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	8886	9	8886	9	0.00
15/12/2017	2046 On 02-August-18			Bond Future	121.31	120.7079	121.3134	120.7079	0.00
15/12/2017	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
15/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	7477	8	7477	8	0.00
15/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	7457	8	7457	8	0.00
15/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	7467	8	7467	8	0.00
15/12/2017	2050 On 01-February-18			Bond Future	123.95	122.1990	123.9503	122.1990	24,012.00
15/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	16290	18	16290	18	0.00
15/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	16280	18	16280	18	0.00
15/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	16300	18	16300	18	0.00
15/12/2017	2050 On 03-May-18			Bond Future	126.27	124.4896	126.2737	124.4896	0.00
15/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	9356	11	9356	11	0.00
15/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	9336	11	9336	11	0.00
15/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	9346	11	9346	11	0.00
15/12/2017	2050 On 02-August-18			Bond Future	126.95	125.1314	126.9477	125.1314	0.00
15/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	10592	12	10592	12	0.00
15/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	10572	12	10572	12	0.00
15/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	10582	12	10582	12	0.00
15/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	AL37 On 01-February-18			Index Future	558.88	554.5950	558.8750	554.5950	0.00
15/12/2017	AL37 On 03-May-18			Index Future	569.31	564.9530	569.3140	564.9530	0.00
15/12/2017	AL37 On 02-August-18			Index Future	580.06	575.6310	580.0620	575.6310	0.00
15/12/2017	AL7T On 01-February-18			Index Future	640.24	632.3180	640.2410	632.3180	0.00
15/12/2017	AL7T On 03-May-18			Index Future	652.20	644.1280	652.2000	644.1280	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
15/12/2017	AL7T On 02-August-18			Index Future	664.51	656.3020	664.5130	656.3020	0.00
15/12/2017	ALBI On 01-February-18			Index Future	579.43	570.5190	579.4320	570.5190	760.00
15/12/2017	ALBI On 03-May-18			Index Future	590.25	581.1750	590.2540	581.1750	0.00
15/12/2017	ALBI On 02-August-18			Index Future	601.40	592.1600	601.3980	592.1600	0.00
15/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	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
15/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2017	EL28 On 01-February-18			Bond Future	127.27	127.0316	127.2650	127.0316	0.00
15/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5035	5	5035	5	0.00
15/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5045	5	5045	5	0.00
15/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5025	5	5025	5	0.00
15/12/2017	EL28 On 03-May-18			Bond Future	127.89	127.6534	127.8912	127.6534	0.00
15/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5289	6	5289	6	0.00
15/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5299	6	5299	6	0.00
15/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5309	6	5309	6	0.00
15/12/2017	EL28 On 02-August-18			Bond Future	130.33	130.0888	130.3292	130.0888	0.00
15/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4611	5	4611	5	0.00
15/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4621	5	4621	5	0.00
15/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4601	5	4601	5	0.00
15/12/2017	ES33 On 01-February-18			Bond Future	11.00	75.8256	10.9986	75.8256	9,466.00
15/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
15/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	9	0	9	0	0.00
15/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	68	0	68	0	0.00
15/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	1	0	1	0.00
15/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	51	1	51	1	0.00
15/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	1	0	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
15/12/2017	ES33 On 03-May-18			Bond Future	11.11	73.4503	11.1052	73.4503	0.00
15/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	549	0	549	0	0.00
15/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	664	0	664	0	0.00
15/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	607	0	607	0	0.00
15/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	1	0	1	0.00
15/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	1	0	1	0.00
15/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	1	0	1	0.00
15/12/2017	ES33 On 02-August-18			Bond Future	11.21	74.8383	11.2117	74.8383	0.00
15/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
15/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
15/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
15/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	297	2	297	2	0.00
15/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	413	2	413	2	0.00
15/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	355	2	355	2	0.00
15/12/2017	ES42 On 01-February-18			Bond Future	11.24	78.2968	11.2365	78.2968	7,957.00
15/12/2017	ES42 On 03-May-18			Bond Future	11.34	75.4979	11.3447	75.4979	0.00
15/12/2017	ES42 On 02-August-18			Bond Future	11.45	76.9245	11.4509	76.9245	0.00
15/12/2017	GOVI On 01-February-18			GOVI	577.62	568.6520	577.6210	568.6520	783.00
15/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	33990	12	33990	12	0.00
15/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	34090	12	34090	12	0.00
15/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	34190	12	34190	12	0.00
15/12/2017	GOVI On 03-May-18			GOVI	588.41	579.2730	588.4090	579.2730	0.00
15/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	18710	11	18710	11	0.00
15/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	18810	11	18810	11	0.00
15/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	18610	11	18610	11	0.00
15/12/2017	GOVI On 02-August-18			GOVI	599.52	590.2220	599.5180	590.2220	0.00
15/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
15/12/2017	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
15/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
15/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	61820	15	61820	15	0.00
15/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	61920	15	61920	15	0.00
15/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	62020	15	62020	15	0.00
15/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2017	IGOV On 01-February-18			Index Future	247.41	246.2660	247.4050	246.2660	879.00
15/12/2017	IGOV On 03-May-18			Index Future	252.04	250.8830	252.0430	250.8830	269.00
15/12/2017	IGOV On 02-August-18			Index Future	256.85	255.6690	256.8480	255.6690	0.00
15/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
15/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7300	99.7200	99.7300	0.00
15/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9500	99.9400	99.9500	0.00
15/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.2200	100.2000	100.2200	0.00
15/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.78	100.8200	100.7800	100.8200	0.00
15/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.93	100.0000	99.9300	100.0000	0.00
15/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8000	99.8000	99.8000	0.00
15/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
15/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6400	98.6300	98.6400	0.00
15/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6900	98.6600	98.6900	0.00
15/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.16	99.2100	99.1600	99.2100	0.00
15/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.67	99.7400	99.6700	99.7400	0.00
15/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.20	100.3000	100.2000	100.3000	0.00
15/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.75	100.8600	100.7500	100.8600	0.00
15/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.85	101.9800	101.8500	101.9800	0.00
15/12/2017	IS02 On 23-March-20			Interest Rate Swap	99.78	99.9200	99.7800	99.9200	0.00
15/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.64	97.8700	97.6400	97.8700	0.00
15/12/2017	IS05 On 16-March-21			Interest Rate Swap	96.97	97.2500	96.9700	97.2500	0.00
15/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.25	96.6100	96.2500	96.6100	0.00
15/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.52	96.9400	96.5200	96.9400	0.00
15/12/2017	IS05 On 21-December-21			Interest Rate Swap	98.77	99.2500	98.7700	99.2500	51.00
15/12/2017	IS05 On 15-March-22			Interest Rate Swap	98.98	99.4900	98.9800	99.4900	0.00
15/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.25	100.8000	100.2500	100.8000	0.00
15/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.50	103.0800	102.5000	103.0800	0.00
15/12/2017	IS05 On 20-December-22			Interest Rate Swap	103.81	104.4100	103.8100	104.4100	0.00
15/12/2017	IS05 On 22-March-23			Interest Rate Swap	99.07	99.7100	99.0700	99.7100	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
15/12/2017	IS10 On 17-December-25			Interest Rate Swap	97.99	98.7300	97.9900	98.7300	0.00
15/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.09	95.8600	95.0900	95.8600	0.00
15/12/2017	IS10 On 15-June-26			Interest Rate Swap	93.91	94.7000	93.9100	94.7000	0.00
15/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.07	96.8700	96.0700	96.8700	0.00
15/12/2017	IS10 On 21-December-26			Interest Rate Swap	99.81	100.6100	99.8100	100.6100	0.00
15/12/2017	IS10 On 15-March-27			Interest Rate Swap	98.43	99.2600	98.4300	99.2600	0.00
15/12/2017	IS10 On 21-June-27			Interest Rate Swap	100.49	101.3200	100.4900	101.3200	0.00
15/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.15	104.9800	104.1500	104.9800	0.00
15/12/2017	IS10 On 20-December-27			Interest Rate Swap	104.53	105.3700	104.5300	105.3700	0.00
15/12/2017	IS10 On 22-March-28			Interest Rate Swap	99.93	100.8200	99.9300	100.8200	0.00
15/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
15/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
15/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
15/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
15/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
15/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
15/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
15/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
15/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
15/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
15/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
15/12/2017	R023 On 01-February-18			Bond Future	8.44	99.7477	8.4376	99.7477	60,552.00
15/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	653	0	653	0	0.00
15/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	670	0	670	0	0.00
15/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	636	0	636	0	0.00
15/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1146	2	1146	2	0.00
15/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1123	2	1123	2	0.00
15/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1100	2	1100	2	0.00
15/12/2017	R023 On 03-May-18			Bond Future	8.49	97.6809	8.4902	97.6809	0.00
15/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1133	1	1133	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
15/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	3230	3	3230	3	0.00
15/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1166	1	1166	1	0.00
15/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1149	1	1149	1	0.00
15/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1934	2	1934	2	0.00
15/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	603	1	603	1	2,500.00
15/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1956	3	1956	3	0.00
15/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1978	3	1978	3	0.00
15/12/2017	R035 On 01-February-18			Bond Future	9.80	94.5981	9.7974	94.5981	55,243.00
15/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	446	2	446	2	0.00
15/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	524	2	524	2	0.00
15/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	368	2	368	2	0.00
15/12/2017	R035 On 03-May-18			Bond Future	9.86	91.8647	9.8624	91.8647	0.00
15/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	286	0	286	0	0.00
15/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	362	0	362	0	0.00
15/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	210	0	210	0	0.00
15/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	2	0	2	0.00
15/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	1	0	1	0.00
15/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	1	0	1	0.00
15/12/2017	R186 On 01-February-18			Bond Future	9.04	108.6605	9.0445	108.6605	93,853.00
15/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	14	0	14	0	1,460.00
15/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	350	0	350	0	1,460.00
15/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	1269	1	1269	1	0.00
15/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	1388	1	1388	1	0.00
15/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	2271	1	2271	1	0.00
15/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	1328	1	1328	1	0.00
15/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	751	0	751	0	0.00
15/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	4114	3	4114	3	0.00
15/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	1299	1	1299	1	0.00
15/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	1809	3	1809	3	0.00
15/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	1672	3	1672	3	6,200.00
15/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	2645	4	2645	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
15/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	975	2	975	2	775.00
15/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	353	1	353	1	1,950.00
15/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	1740	3	1740	3	0.00
15/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	1774	3	1774	3	0.00
15/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	3887	5	3887	5	0.00
15/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	8675	10	8675	10	0.00
15/12/2017	R186 On 03-May-18			Bond Future	9.11	110.6901	9.1098	110.6901	0.00
15/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	3403	3	3403	3	1,120.00
15/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	6932	6	6932	6	0.00
15/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	2222	2	2222	2	0.00
15/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	1607	0	1607	0	10,640.00
15/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	2194	2	2194	2	0.00
15/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	3022	0	3022	0	10,640.00
15/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	5179	4	5179	4	0.00
15/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	2166	2	2166	2	0.00
15/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	5051	0	5051	0	0.00
15/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	2526	0	2526	0	0.00
15/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	3379	4	3379	4	0.00
15/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	4252	0	4252	0	0.00
15/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1304	2	1304	2	3,200.00
15/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	1353	0	1353	0	10,640.00
15/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	786	1	786	1	1,120.00
15/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	3414	4	3414	4	0.00
15/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	3344	4	3344	4	0.00
15/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2231	3	2231	3	0.00
15/12/2017	R197 On 01-February-18			Bond Future	295.50	295.0359	295.5006	295.0359	2,350.00
15/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6159	7	6159	7	0.00
15/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6169	7	6169	7	0.00
15/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6179	7	6179	7	0.00
15/12/2017	R197 On 03-May-18			Bond Future	301.04	300.5665	301.0400	300.5665	0.00
15/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3410	4	3410	4	0.00
15/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3420	4	3420	4	0.00
15/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3400	4	3400	4	0.00
15/12/2017	R202 On 01-February-18			Bond Future	234.47	233.0170	234.4724	233.0170	21,522.00
15/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	14598	16	14598	16	0.00
15/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	14588	16	14588	16	0.00
15/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	14608	16	14608	16	0.00
15/12/2017	R202 On 03-May-18			Bond Future	238.87	237.3851	238.8677	237.3851	0.00
15/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	441	0	441	0	0.00
15/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	440	0	440	0	0.00
15/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	439	0	439	0	0.00
15/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	9061	10	9061	10	0.00
15/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	9044	10	9044	10	0.00
15/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	9053	10	9053	10	0.00
15/12/2017	R204 On 01-February-18			Bond Future	7.43	101.3376	7.4293	101.3376	30,645.00
15/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	77	0	77	0	0.00
15/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	83	0	83	0	0.00
15/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	80	0	80	0	0.00
15/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	222	0	222	0	0.00
15/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	216	0	216	0	0.00
15/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	227	0	227	0	0.00
15/12/2017	R204 On 03-May-18			Bond Future	7.38	103.2303	7.3830	103.2303	0.00
15/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	113	0	113	0	0.00
15/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	115	0	115	0	0.00
15/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	110	0	110	0	0.00
15/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	292	0	292	0	0.00
15/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	289	0	289	0	0.00
15/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	285	0	285	0	0.00
15/12/2017	R207 On 01-February-18			Bond Future	7.86	98.9458	7.8624	98.9458	45,501.00



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15/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	139	0	139	0	0.00
15/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	150	0	150	0	0.00
15/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	145	0	145	0	0.00
15/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	601	1	601	1	0.00
15/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	577	1	577	1	0.00
15/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	589	1	589	1	0.00
15/12/2017	R207 On 03-May-18			Bond Future	7.92	100.7939	7.9202	100.7939	0.00
15/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	299	0	299	0	0.00
15/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	293	0	293	0	0.00
15/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	288	0	288	0	0.00
15/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	835	1	835	1	0.00
15/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	845	1	845	1	0.00
15/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	826	1	826	1	0.00
15/12/2017	R208 On 01-February-18			Bond Future	8.11	98.0665	8.1104	98.0665	34,841.00
15/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	248	0	248	0	0.00
15/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	256	0	256	0	0.00
15/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	240	0	240	0	0.00
15/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	991	1	991	1	0.00
15/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	972	1	972	1	0.00
15/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	954	1	954	1	0.00
15/12/2017	R208 On 03-May-18			Bond Future	8.16	96.4968	8.1634	96.4968	0.00
15/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	482	0	482	0	0.00
15/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	500	0	500	0	0.00
15/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	491	0	491	0	0.00
15/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1431	2	1431	2	0.00
15/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1447	2	1447	2	0.00
15/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1464	2	1464	2	0.00
15/12/2017	R209 On 01-February-18			Bond Future	9.73	71.3592	9.7319	71.3592	153,453.00
15/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1598	1	1598	1	0.00
15/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	2194	1	2194	1	0.00
15/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1241	1	1241	1	0.00
15/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1729	1	1729	1	5,000.00
15/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	3104	2	3104	2	0.00
15/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2082	1	2082	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
15/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	650	0	650	0	220.00
15/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1631	1	1631	1	0.00
15/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1663	1	1663	1	0.00
15/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	2233	1	2233	1	0.00
15/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1057	1	1057	1	739.00
15/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	2673	2	2673	2	0.00
15/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	632	0	632	0	157.00
15/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2157	1	2157	1	0.00
15/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	3654	3	3654	3	0.00
15/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	1612	2	1612	2	0.00
15/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	1709	3	1709	3	0.00
15/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	761	1	761	1	3,000.00
15/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	1318	2	1318	2	7,500.00
15/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	3348	4	3348	4	0.00
15/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1264	2	1264	2	739.00
15/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	2461	3	2461	3	0.00
15/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	955	2	955	2	7,488.00
15/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1212	2	1212	2	157.00
15/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	3399	5	3399	5	0.00
15/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	1742	3	1742	3	0.00
15/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	573	1	573	1	739.00
15/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	2176	3	2176	3	377.00
15/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1238	2	1238	2	220.00
15/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	1676	2	1676	2	0.00
15/12/2017	R209 On 03-May-18			Bond Future	9.79	69.5426	9.7905	69.5426	0.00
15/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	3257	3	3257	3	0.00
15/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	4610	4	4610	4	0.00
15/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	6750	6	6750	6	0.00
15/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2931	2	2931	2	435.00
15/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	3778	3	3778	3	0.00
15/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3224	3	3224	3	0.00
15/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	3291	3	3291	3	0.00
15/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	2445	3	2445	3	5,000.00
15/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2905	4	2905	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2844	4	2844	4	0.00
15/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2875	4	2875	4	0.00
15/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1916	2	1916	2	435.00
15/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1054	1	1054	1	435.00
15/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3193	4	3193	4	0.00
15/12/2017	R209 On 02-August-18			Bond Future	9.85	70.8568	9.8478	70.8568	0.00
15/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	7574	6	7574	6	0.00
15/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	5094	4	5094	4	0.00
15/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3253	3	3253	3	435.00
15/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	5734	5	5734	5	0.00
15/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	5811	5	5811	5	0.00
15/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	5773	5	5773	5	0.00
15/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	4469	5	4469	5	0.00
15/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2452	3	2452	3	0.00
15/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2410	3	2410	3	0.00
15/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2431	3	2431	3	0.00
15/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2835	3	2835	3	435.00
15/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1638	2	1638	2	435.00
15/12/2017	R209 On 01-November-18			Bond Future	9.90	69.0767	9.9029	69.0767	0.00
15/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	69711	68	69711	68	0.00
15/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	69711	68	69711	68	0.00
15/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	6797	6	6797	6	0.00
15/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	4571	4	4571	4	0.00
15/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	69711	68	69711	68	0.00
15/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2823	2	2823	2	435.00
15/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	4337	5	4337	5	435.00
15/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2760	3	2760	3	435.00
15/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	6523	7	6523	7	0.00
15/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 01-February-18			Bond Future	184.72	184.3823	184.7165	184.3823	2,159.00
15/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 01-February-18	192.38	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
15/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	7664	8	7664	8	0.00
15/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7654	8	7654	8	0.00
15/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7644	8	7644	8	0.00
15/12/2017	R210 On 03-May-18			Bond Future	185.75	185.4135	185.7540	185.4135	0.00
15/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	5696	6	5696	6	0.00
15/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	5686	6	5686	6	0.00
15/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	5706	6	5706	6	0.00
15/12/2017	R212 On 01-February-18			Bond Future	150.14	150.0830	150.1449	150.0830	4,967.00
15/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4545	5	4545	5	0.00
15/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4555	5	4555	5	0.00
15/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4565	5	4565	5	0.00
15/12/2017	R212 On 03-May-18			Bond Future	152.96	152.8965	152.9596	152.8965	0.00
15/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
15/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1330	1	1330	1	0.00
15/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1340	1	1340	1	0.00
15/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1320	1	1320	1	0.00
15/12/2017	R213 On 01-February-18			Bond Future	9.57	82.7099	9.5710	82.7099	58,838.00
15/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	1201	1	1201	1	0.00
15/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	1174	1	1174	1	0.00
15/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1148	1	1148	1	0.00
15/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	2145	3	2145	3	0.00
15/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	2183	3	2183	3	0.00
15/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	2107	3	2107	3	0.00
15/12/2017	R213 On 03-May-18			Bond Future	9.63	80.7051	9.6331	80.7051	0.00
15/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2728	2	2728	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2759	2	2759	2	0.00
15/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2790	2	2790	2	0.00
15/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3124	4	3124	4	0.00
15/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3189	4	3189	4	0.00
15/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3157	4	3157	4	0.00
15/12/2017	R214 On 01-February-18			Bond Future	9.90	70.6944	9.9038	70.6944	49,252.00
15/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1467	1	1467	1	0.00
15/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1529	1	1529	1	0.00
15/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1498	1	1498	1	0.00
15/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1997	3	1997	3	0.00
15/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1961	3	1961	3	0.00
15/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	2035	3	2035	3	0.00
15/12/2017	R214 On 03-May-18			Bond Future	9.96	68.7188	9.9623	68.7188	0.00
15/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3248	3	3248	3	0.00
15/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3282	3	3282	3	0.00
15/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3215	2	3215	2	0.00
15/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3163	4	3163	4	0.00
15/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3131	4	3131	4	0.00
15/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3098	4	3098	4	0.00
15/12/2017	R248 On 01-February-18			Bond Future	9.96	90.4594	9.9598	90.4594	97,406.00
15/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1950	1	1950	1	0.00
15/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2030	1	2030	1	0.00
15/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1990	1	1990	1	0.00
15/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	2549	4	2549	4	0.00
15/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	2457	4	2457	4	0.00
15/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	2503	4	2503	4	0.00
15/12/2017	R248 On 03-May-18			Bond Future	10.02	87.7120	10.0202	87.7120	0.00
15/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	4308	3	4308	3	0.00
15/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	4265	3	4265	3	0.00
15/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	4222	3	4222	3	0.00
15/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3930	5	3930	5	0.00
15/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3971	5	3971	5	0.00
15/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3889	5	3889	5	0.00