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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
18/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	2025 On 01-February-18			Bond Future	128.81	128.8103	128.8126	128.8103	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
18/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5087	5	5087	5	0.00
18/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5067	5	5067	5	0.00
18/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5077	5	5077	5	0.00
18/12/2017	2025 On 03-May-18			Bond Future	131.23	131.2250	131.2273	131.2250	0.00
18/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1983	2	1983	2	0.00
18/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1973	2	1973	2	0.00
18/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1993	2	1993	2	0.00
18/12/2017	2025 On 02-August-18			Bond Future	133.68	133.6820	133.6829	133.6820	0.00
18/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2977	3	2977	3	0.00
18/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2987	3	2987	3	0.00
18/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2967	3	2967	3	0.00
18/12/2017	2029 On 01-February-18			Bond Future	99.73	99.7283	99.7302	99.7283	1,370.00
18/12/2017	2029 On 03-May-18			Bond Future	100.58	100.5798	100.5817	100.5798	0.00
18/12/2017	2029 On 02-August-18			Bond Future	102.50	102.4970	102.4979	102.4970	0.00
18/12/2017	2030 On 01-February-18			Bond Future	9.45	89.4324	9.4536	89.4324	70,848.00
18/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	552	1	552	1	0.00
18/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	486	1	486	1	0.00
18/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	419	1	419	1	0.00
18/12/2017	2030 On 03-May-18			Bond Future	9.52	91.1027	9.5202	91.1027	0.00
18/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
18/12/2017	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
18/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	131	1	131	1	0.00
18/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	66	0	66	0	0.00
18/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	196	1	196	1	0.00
18/12/2017	2030 On 02-August-18			Bond Future	9.59	88.8167	9.5883	88.8167	0.00
18/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	756	1	756	1	0.00
18/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	884	1	884	1	0.00
18/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	820	1	820	1	0.00
18/12/2017	2032 On 01-February-18			Bond Future	9.62	91.9983	9.6200	91.9983	46,234.00
18/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	1557	1	1557	1	0.00
18/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	808	1	808	1	7,800.00
18/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	1524	1	1524	1	0.00
18/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	608	1	608	1	7,500.00
18/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1185	1	1185	1	750.00
18/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1049	1	1049	1	6,800.00
18/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	1491	1	1491	1	0.00
18/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	3647	4	3647	4	0.00
18/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1949	2	1949	2	0.00
18/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	2398	3	2398	3	0.00
18/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	2623	3	2623	3	0.00
18/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1987	2	1987	2	0.00
18/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1911	2	1911	2	0.00
18/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	3110	3	3110	3	0.00
18/12/2017	2032 On 03-May-18			Bond Future	9.69	89.5594	9.6854	89.5594	0.00
18/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	3281	3	3281	3	0.00
18/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	3317	3	3317	3	0.00
18/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	3353	3	3353	3	0.00
18/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	3112	3	3112	3	0.00
18/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	3179	3	3179	3	0.00
18/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	3146	3	3146	3	0.00
18/12/2017	2032 On 02-August-18			Bond Future	9.75	91.2500	9.7498	91.2500	0.00
18/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	3814	4	3814	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
18/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	3780	4	3780	4	0.00
18/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	3746	4	3746	4	0.00
18/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	4329	5	4329	5	0.00
18/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	4365	5	4365	5	0.00
18/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	4294	5	4294	5	0.00
18/12/2017	2033 On 01-February-18			Bond Future	103.79	103.1258	103.7950	103.1258	5,283.00
18/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5855	7	5855	7	0.00
18/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5865	7	5865	7	0.00
18/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5845	7	5845	7	0.00
18/12/2017	2033 On 03-May-18			Bond Future	104.65	103.9704	104.6522	103.9704	0.00
18/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	3038	4	3038	4	0.00
18/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	3048	4	3048	4	0.00
18/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	3058	4	3058	4	0.00
18/12/2017	2033 On 02-August-18			Bond Future	106.65	105.9524	106.6459	105.9524	0.00
18/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	3284	4	3284	4	0.00
18/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	3294	4	3294	4	0.00
18/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	3274	4	3274	4	0.00
18/12/2017	2037 On 01-February-18			Bond Future	9.82	88.3697	9.8235	88.3697	53,670.00
18/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2196	2	2196	2	2,000.00
18/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1954	2	1954	2	0.00
18/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1993	2	1993	2	0.00
18/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	6792	6	6792	6	0.00
18/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1916	2	1916	2	0.00
18/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	4389	4	4389	4	0.00
18/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	655	1	655	1	2,000.00

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18/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	227	0	227	0	2,000.00
18/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1943	2	1943	2	0.00
18/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	2021	2	2021	2	0.00
18/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1758	2	1758	2	0.00
18/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1982	2	1982	2	0.00
18/12/2017	2037 On 03-May-18			Bond Future	9.89	90.0202	9.8894	90.0202	0.00
18/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	3944	4	3944	4	0.00
18/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4025	4	4025	4	0.00
18/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	3985	4	3985	4	0.00
18/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	3293	4	3293	4	0.00
18/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	3329	4	3329	4	0.00
18/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	3258	4	3258	4	0.00
18/12/2017	2037 On 02-August-18			Bond Future	9.96	87.4634	9.9564	87.4634	0.00
18/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	4528	4	4528	4	0.00
18/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	4566	4	4566	4	0.00
18/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	4604	4	4604	4	0.00
18/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	4502	5	4502	5	0.00
18/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	4576	5	4576	5	0.00
18/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	4539	5	4539	5	0.00
18/12/2017	2038 On 01-February-18			Bond Future	125.66	125.4531	125.6557	125.4531	19,692.00
18/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	11274	11	11274	11	0.00
18/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	11294	11	11294	11	0.00
18/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	11284	11	11284	11	0.00
18/12/2017	2038 On 03-May-18			Bond Future	128.01	127.8048	128.0113	127.8048	0.00
18/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	4259	4	4259	4	0.00
18/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	4279	4	4279	4	0.00
18/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	4269	4	4269	4	0.00
18/12/2017	2038 On 02-August-18			Bond Future	130.40	130.1911	130.4000	130.1911	0.00

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18/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	4130	4	4130	4	0.00
18/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	4140	4	4140	4	0.00
18/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	4150	4	4150	4	0.00
18/12/2017	2040 On 01-February-18			Bond Future	9.90	91.6015	9.8986	91.6015	28,354.00
18/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1986	2	1986	2	0.00
18/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2068	2	2068	2	0.00
18/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2027	2	2027	2	0.00
18/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	2182	3	2182	3	0.00
18/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	2140	2	2140	2	0.00
18/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	2225	3	2225	3	0.00
18/12/2017	2040 On 03-May-18			Bond Future	9.96	93.3124	9.9645	93.3124	0.00
18/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	4373	4	4373	4	0.00
18/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	4417	4	4417	4	0.00
18/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4073	4	4073	4	1,500.00
18/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1072	1	1072	1	1,500.00
18/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4330	4	4330	4	0.00
18/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	3551	4	3551	4	0.00
18/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	9585	10	9585	10	0.00
18/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3783	4	3783	4	0.00
18/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	3514	4	3514	4	0.00
18/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	3476	4	3476	4	0.00
18/12/2017	2040 On 02-August-18			Bond Future	10.03	90.5674	10.0316	90.5674	0.00
18/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5009	5	5009	5	0.00
18/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	4967	5	4967	5	0.00
18/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	4927	5	4927	5	0.00
18/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4900	5	4900	5	0.00
18/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4940	5	4940	5	0.00
18/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4860	5	4860	5	0.00
18/12/2017	2044 On 01-February-18			Bond Future	9.94	88.5954	9.9428	88.5954	22,082.00
18/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1913	2	1913	2	0.00
18/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1953	2	1953	2	0.00

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18/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1993	2	1993	2	0.00
18/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	2269	3	2269	3	0.00
18/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	2358	3	2358	3	0.00
18/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	2313	3	2313	3	0.00
18/12/2017	2044 On 03-May-18			Bond Future	10.01	90.2501	10.0072	90.2501	0.00
18/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	4413	4	4413	4	0.00
18/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	4369	4	4369	4	0.00
18/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4326	4	4326	4	0.00
18/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3606	4	3606	4	0.00
18/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3645	4	3645	4	0.00
18/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3568	4	3568	4	0.00
18/12/2017	2044 On 02-August-18			Bond Future	10.07	87.5725	10.0726	87.5725	0.00
18/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	4903	5	4903	5	0.00
18/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	4984	5	4984	5	0.00
18/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	4943	5	4943	5	0.00
18/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	5047	5	5047	5	0.00
18/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	5006	5	5006	5	0.00
18/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	5088	5	5088	5	0.00
18/12/2017	2046 On 01-February-18			Bond Future	120.07	118.4240	120.0727	118.4240	21,177.00
18/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	12827	14	12827	14	0.00
18/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	12837	14	12837	14	0.00
18/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	12847	14	12847	14	0.00
18/12/2017	2046 On 03-May-18			Bond Future	120.72	119.0441	120.7238	119.0441	0.00
18/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	7216	9	7216	9	0.00
18/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	7226	9	7226	9	0.00
18/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	7206	9	7206	9	0.00
18/12/2017	2046 On 02-August-18			Bond Future	123.02	121.3134	123.0238	121.3134	0.00
18/12/2017	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
18/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	5766	7	5766	7	0.00
18/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	5746	7	5746	7	0.00
18/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	5756	7	5756	7	0.00
18/12/2017	2050 On 01-February-18			Bond Future	124.50	123.9503	124.4978	123.9503	24,012.00
18/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	15742	16	15742	16	0.00
18/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	15732	16	15732	16	0.00
18/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	15752	16	15752	16	0.00
18/12/2017	2050 On 03-May-18			Bond Future	126.83	126.2737	126.8317	126.2737	0.00
18/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	8798	9	8798	9	0.00
18/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	8778	9	8778	9	0.00
18/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	8788	9	8788	9	0.00
18/12/2017	2050 On 02-August-18			Bond Future	127.51	126.9477	127.5146	126.9477	0.00
18/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	10025	11	10025	11	0.00
18/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	10005	11	10005	11	0.00
18/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	10015	11	10015	11	0.00
18/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	AL37 On 01-February-18			Index Future	560.28	558.8750	560.2820	558.8750	0.00
18/12/2017	AL37 On 03-May-18			Index Future	570.75	569.3140	570.7480	569.3140	0.00
18/12/2017	AL37 On 02-August-18			Index Future	581.52	580.0620	581.5210	580.0620	0.00
18/12/2017	AL7T On 01-February-18			Index Future	642.49	640.2410	642.4930	640.2410	0.00
18/12/2017	AL7T On 03-May-18			Index Future	654.49	652.2000	654.4940	652.2000	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
18/12/2017	AL7T On 02-August-18			Index Future	666.85	664.5130	666.8480	664.5130	0.00
18/12/2017	ALBI On 01-February-18			Index Future	582.00	579.4320	582.0030	579.4320	756.00
18/12/2017	ALBI On 03-May-18			Index Future	592.88	590.2540	592.8750	590.2540	0.00
18/12/2017	ALBI On 02-August-18			Index Future	604.07	601.3980	604.0650	601.3980	0.00
18/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	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
18/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2017	EL28 On 01-February-18			Bond Future	127.50	127.2650	127.4976	127.2650	0.00
18/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4802	5	4802	5	0.00
18/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4812	5	4812	5	0.00
18/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4792	5	4792	5	0.00
18/12/2017	EL28 On 03-May-18			Bond Future	128.13	127.8912	128.1281	127.8912	0.00
18/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5052	5	5052	5	0.00
18/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5062	5	5062	5	0.00
18/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5072	5	5072	5	0.00
18/12/2017	EL28 On 02-August-18			Bond Future	130.57	130.3292	130.5691	130.3292	0.00
18/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4371	5	4371	5	0.00
18/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4381	5	4381	5	0.00
18/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4361	5	4361	5	0.00
18/12/2017	ES33 On 01-February-18			Bond Future	10.94	77.1428	10.9364	77.1428	9,466.00
18/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	319	0	319	0	0.00
18/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	378	0	378	0	0.00
18/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	437	0	437	0	0.00
18/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2017	ES33 On 03-May-18			Bond Future	11.04	74.7921	11.0408	74.7921	0.00
18/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	926	1	926	1	0.00
18/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1041	1	1041	1	0.00
18/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	983	1	983	1	0.00
18/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 02-August-18			Bond Future	11.15	76.2040	11.1451	76.2040	0.00
18/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	29	0	29	0	0.00
18/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	86	0	86	0	0.00
18/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	29	0	29	0	0.00
18/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/12/2017	ES42 On 01-February-18			Bond Future	11.17	79.7719	11.1743	79.7719	7,957.00
18/12/2017	ES42 On 03-May-18			Bond Future	11.28	77.0005	11.2803	77.0005	0.00
18/12/2017	ES42 On 02-August-18			Bond Future	11.38	78.4539	11.3842	78.4539	0.00
18/12/2017	GOVI On 01-February-18			GOVI	580.20	577.6210	580.2030	577.6210	783.00
18/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
18/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
18/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
18/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	8170	3	8170	3	0.00
18/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	8270	3	8270	3	0.00
18/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	8370	3	8370	3	0.00
18/12/2017	GOVI On 03-May-18			GOVI	591.04	588.4090	591.0410	588.4090	0.00
18/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	7510	0	7510	0	0.00
18/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	7710	0	7710	0	0.00
18/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	7610	0	7610	0	0.00
18/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	2	0	2	0.00
18/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	2	0	2	0.00
18/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	2	0	2	0.00
18/12/2017	GOVI On 02-August-18			GOVI	602.20	599.5180	602.1970	599.5180	0.00
18/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
18/12/2017	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
18/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
18/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	35030	6	35030	6	0.00
18/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	35130	6	35130	6	0.00
18/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	35230	6	35230	6	0.00
18/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2017	IGOV On 01-February-18			Index Future	248.12	247.4050	248.1200	247.4050	879.00
18/12/2017	IGOV On 03-May-18			Index Future	252.77	252.0430	252.7710	252.0430	269.00
18/12/2017	IGOV On 02-August-18			Index Future	257.59	256.8480	257.5870	256.8480	0.00
18/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
18/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
18/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9400	99.9200	99.9400	0.00
18/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.16	100.2000	100.1600	100.2000	0.00
18/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.72	100.7800	100.7200	100.7800	0.00
18/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.86	99.9300	99.8600	99.9300	0.00
18/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8000	99.8000	99.8000	0.00
18/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
18/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.6300	98.6100	98.6300	0.00
18/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.63	98.6600	98.6300	98.6600	0.00
18/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.10	99.1600	99.1000	99.1600	0.00
18/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.60	99.6700	99.6000	99.6700	0.00
18/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.10	100.2000	100.1000	100.2000	0.00
18/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.63	100.7500	100.6300	100.7500	0.00
18/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.70	101.8500	101.7000	101.8500	0.00
18/12/2017	IS02 On 23-March-20			Interest Rate Swap	99.59	99.7800	99.5900	99.7800	0.00
18/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.38	97.6400	97.3800	97.6400	0.00
18/12/2017	IS05 On 16-March-21			Interest Rate Swap	96.70	96.9700	96.7000	96.9700	0.00
18/12/2017	IS05 On 15-June-21			Interest Rate Swap	95.99	96.2500	95.9900	96.2500	0.00
18/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.25	96.5200	96.2500	96.5200	0.00
18/12/2017	IS05 On 21-December-21			Interest Rate Swap	98.51	98.7700	98.5100	98.7700	51.00
18/12/2017	IS05 On 15-March-22			Interest Rate Swap	98.72	98.9800	98.7200	98.9800	0.00
18/12/2017	IS05 On 21-June-22			Interest Rate Swap	99.98	100.2500	99.9800	100.2500	0.00
18/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.24	102.5000	102.2400	102.5000	0.00
18/12/2017	IS05 On 20-December-22			Interest Rate Swap	103.54	103.8100	103.5400	103.8100	0.00
18/12/2017	IS05 On 22-March-23			Interest Rate Swap	98.78	99.0700	98.7800	99.0700	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
18/12/2017	IS10 On 17-December-25			Interest Rate Swap	97.41	97.9900	97.4100	97.9900	0.00
18/12/2017	IS10 On 16-March-26			Interest Rate Swap	94.48	95.0900	94.4800	95.0900	0.00
18/12/2017	IS10 On 15-June-26			Interest Rate Swap	93.27	93.9100	93.2700	93.9100	0.00
18/12/2017	IS10 On 21-September-26			Interest Rate Swap	95.41	96.0700	95.4100	96.0700	0.00
18/12/2017	IS10 On 21-December-26			Interest Rate Swap	99.15	99.8100	99.1500	99.8100	0.00
18/12/2017	IS10 On 15-March-27			Interest Rate Swap	97.76	98.4300	97.7600	98.4300	0.00
18/12/2017	IS10 On 21-June-27			Interest Rate Swap	99.81	100.4900	99.8100	100.4900	0.00
18/12/2017	IS10 On 20-September-27			Interest Rate Swap	103.48	104.1500	103.4800	104.1500	0.00
18/12/2017	IS10 On 20-December-27			Interest Rate Swap	103.85	104.5300	103.8500	104.5300	0.00
18/12/2017	IS10 On 22-March-28			Interest Rate Swap	99.23	99.9300	99.2300	99.9300	0.00
18/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
18/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
18/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
18/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
18/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
18/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
18/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
18/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
18/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
18/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
18/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
18/12/2017	R023 On 01-February-18			Bond Future	8.37	100.6098	8.3650	100.6098	60,552.00
18/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	754	1	754	1	0.00
18/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	774	1	774	1	0.00
18/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	736	1	736	1	0.00
18/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	956	1	956	1	0.00
18/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	935	1	935	1	0.00
18/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	914	1	914	1	0.00
18/12/2017	R023 On 03-May-18			Bond Future	8.41	98.5591	8.4129	98.5591	0.00
18/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1245	1	1245	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
18/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	3443	3	3443	3	0.00
18/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1280	1	1280	1	0.00
18/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1263	1	1263	1	0.00
18/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1753	2	1753	2	0.00
18/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	520	1	520	1	2,500.00
18/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1774	2	1774	2	0.00
18/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1794	2	1794	2	0.00
18/12/2017	R035 On 01-February-18			Bond Future	9.74	96.3129	9.7409	96.3129	55,243.00
18/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	71	0	71	0	0.00
18/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	7	0	7	0	0.00
18/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	85	1	85	1	0.00
18/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R035 On 03-May-18			Bond Future	9.80	93.6114	9.8040	93.6114	0.00
18/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	734	0	734	0	0.00
18/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	810	0	810	0	0.00
18/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	658	0	658	0	0.00
18/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R186 On 01-February-18			Bond Future	8.98	110.0837	8.9827	110.0837	96,153.00
18/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	393	0	393	0	1,460.00
18/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	15	0	15	0	1,460.00
18/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	1407	1	1407	1	0.00
18/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	1536	1	1536	1	0.00
18/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	2486	2	2486	2	0.00
18/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	838	1	838	1	0.00
18/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	4420	4	4420	4	0.00
18/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	1471	1	1471	1	0.00
18/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	1438	1	1438	1	0.00
18/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	1552	2	1552	2	0.00
18/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	1426	2	1426	2	6,200.00
18/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	2338	3	2338	3	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
18/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	796	1	796	1	775.00
18/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	1488	2	1488	2	0.00
18/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	265	0	265	0	1,950.00
18/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	1520	2	1520	2	0.00
18/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	3535	4	3535	4	0.00
18/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	8282	9	8282	9	0.00
18/12/2017	R186 On 03-May-18			Bond Future	9.05	112.1399	9.0451	112.1399	0.00
18/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	3610	3	3610	3	1,120.00
18/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	7241	7	7241	7	0.00
18/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	2377	2	2377	2	0.00
18/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	1728	2	1728	2	10,640.00
18/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	2347	2	2347	2	0.00
18/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	5446	5	5446	5	0.00
18/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	3214	3	3214	3	10,640.00
18/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	2318	2	2318	2	0.00
18/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	5314	5	5314	5	0.00
18/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	2316	3	2316	3	0.00
18/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	3131	3	3131	3	0.00
18/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	3971	4	3971	4	0.00
18/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1169	1	1169	1	3,200.00
18/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	1215	1	1215	1	10,640.00
18/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	693	1	693	1	1,120.00
18/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	3164	3	3164	3	0.00
18/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	3097	3	3097	3	0.00
18/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2037	2	2037	2	0.00
18/12/2017	R197 On 01-February-18			Bond Future	295.51	295.5006	295.5052	295.5006	2,350.00
18/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6155	6	6155	6	0.00
18/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6165	6	6165	6	0.00
18/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6175	6	6175	6	0.00
18/12/2017	R197 On 03-May-18			Bond Future	301.04	301.0400	301.0449	301.0400	0.00
18/12/2017	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
18/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3405	3	3405	3	0.00
18/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3415	3	3415	3	0.00
18/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3395	3	3395	3	0.00
18/12/2017	R202 On 01-February-18			Bond Future	235.35	234.4724	235.3512	234.4724	21,519.00
18/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
18/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
18/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
18/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13719	15	13719	15	0.00
18/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13710	15	13710	15	0.00
18/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13729	15	13729	15	0.00
18/12/2017	R202 On 03-May-18			Bond Future	239.76	238.8677	239.7630	238.8677	0.00
18/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	546	0	546	0	0.00
18/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	545	0	545	0	0.00
18/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	544	0	544	0	0.00
18/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8271	9	8271	9	0.00
18/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8253	9	8253	9	0.00
18/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8262	9	8262	9	0.00
18/12/2017	R204 On 01-February-18			Bond Future	7.38	101.4918	7.3847	101.4918	30,645.00
18/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	86	0	86	0	0.00
18/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	93	0	93	0	0.00
18/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	90	0	90	0	0.00
18/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	194	0	194	0	0.00
18/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	189	0	189	0	0.00
18/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	199	0	199	0	0.00
18/12/2017	R204 On 03-May-18			Bond Future	7.32	103.3875	7.3195	103.3875	0.00
18/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	125	0	125	0	0.00
18/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	127	0	127	0	0.00
18/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	122	0	122	0	0.00
18/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	266	0	266	0	0.00
18/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	263	0	263	0	0.00
18/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	259	0	259	0	0.00
18/12/2017	R207 On 01-February-18			Bond Future	7.79	99.3513	7.7875	99.3513	45,501.00

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18/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	171	0	171	0	0.00
18/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	184	0	184	0	0.00
18/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	177	0	177	0	0.00
18/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	501	1	501	1	0.00
18/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	479	1	479	1	0.00
18/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	490	1	490	1	0.00
18/12/2017	R207 On 03-May-18			Bond Future	7.83	101.2069	7.8332	101.2069	0.00
18/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	342	0	342	0	0.00
18/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	336	0	336	0	0.00
18/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	330	0	330	0	0.00
18/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	744	1	744	1	0.00
18/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	754	1	754	1	0.00
18/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	735	1	735	1	0.00
18/12/2017	R208 On 01-February-18			Bond Future	8.05	98.6670	8.0474	98.6670	35,491.00
18/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	286	0	286	0	0.00
18/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	295	0	295	0	0.00
18/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	277	0	277	0	0.00
18/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	860	1	860	1	0.00
18/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	842	1	842	1	0.00
18/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	825	1	825	1	0.00
18/12/2017	R208 On 03-May-18			Bond Future	8.09	97.1085	8.0942	97.1085	0.00
18/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	533	0	533	0	0.00
18/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	552	0	552	0	0.00
18/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	542	0	542	0	0.00
18/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1311	1	1311	1	0.00
18/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1327	1	1327	1	0.00
18/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1343	1	1343	1	0.00
18/12/2017	R209 On 01-February-18			Bond Future	9.67	72.8003	9.6705	72.8003	150,379.00
18/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1754	2	1754	2	0.00
18/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	2394	2	2394	2	0.00
18/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1366	1	1366	1	0.00
18/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1788	2	1788	2	0.00
18/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1824	2	1824	2	0.00
18/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	3358	3	3358	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
18/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2273	2	2273	2	0.00
18/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	719	1	719	1	220.00
18/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1895	2	1895	2	5,000.00
18/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	2902	3	2902	3	0.00
18/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	699	1	699	1	157.00
18/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2353	2	2353	2	0.00
18/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	2434	2	2434	2	0.00
18/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1166	1	1166	1	739.00
18/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	3935	4	3935	4	0.00
18/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	1374	2	1374	2	0.00
18/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	1464	2	1464	2	0.00
18/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	612	1	612	1	3,000.00
18/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	1106	1	1106	1	7,500.00
18/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	3014	3	3014	3	0.00
18/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1011	1	1011	1	157.00
18/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	3064	3	3064	3	0.00
18/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1058	1	1058	1	739.00
18/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	2167	2	2167	2	0.00
18/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	781	1	781	1	7,488.00
18/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	451	1	451	1	739.00
18/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	1494	2	1494	2	0.00
18/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1899	2	1899	2	377.00
18/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1034	1	1034	1	220.00
18/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	1433	2	1433	2	0.00
18/12/2017	R209 On 03-May-18			Bond Future	9.73	71.0107	9.7272	71.0107	0.00
18/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	3451	3	3451	3	0.00
18/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	4853	5	4853	5	0.00
18/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	7050	7	7050	7	0.00
18/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3110	3	3110	3	435.00
18/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	3992	4	3992	4	0.00
18/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3416	3	3416	3	0.00
18/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	3486	3	3486	3	0.00
18/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	2248	2	2248	2	5,000.00
18/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2687	3	2687	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
18/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2629	3	2629	3	0.00
18/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2658	3	2658	3	0.00
18/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1749	2	1749	2	435.00
18/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	944	1	944	1	435.00
18/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2962	3	2962	3	0.00
18/12/2017	R209 On 02-August-18			Bond Future	9.78	72.3511	9.7827	72.3511	0.00
18/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	7870	8	7870	8	0.00
18/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	5332	5	5332	5	0.00
18/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3431	3	3431	3	435.00
18/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	5989	6	5989	6	0.00
18/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6068	6	6068	6	0.00
18/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6028	6	6028	6	0.00
18/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2288	2	2288	2	0.00
18/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	4228	4	4228	4	0.00
18/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2248	2	2248	2	0.00
18/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2268	2	2268	2	0.00
18/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2654	3	2654	3	435.00
18/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1516	2	1516	2	435.00
18/12/2017	R209 On 01-November-18			Bond Future	9.84	70.5994	9.8358	70.5994	0.00
18/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	70138	70	70138	70	0.00
18/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	70138	70	70138	70	0.00
18/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7066	7	7066	7	0.00
18/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	4784	5	4784	5	0.00
18/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	70138	70	70138	70	0.00
18/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2976	3	2976	3	435.00
18/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	4123	4	4123	4	435.00
18/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2602	3	2602	3	435.00
18/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	6250	7	6250	7	0.00
18/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/12/2017	R210 On 01-February-18			Bond Future	185.05	184.7165	185.0494	184.7165	2,159.00
18/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/12/2017	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
18/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	7331	8	7331	8	0.00
18/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7321	8	7321	8	0.00
18/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7311	8	7311	8	0.00
18/12/2017	R210 On 03-May-18			Bond Future	186.09	185.7540	186.0933	185.7540	0.00
18/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	5357	6	5357	6	0.00
18/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	5347	6	5347	6	0.00
18/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	5367	6	5367	6	0.00
18/12/2017	R212 On 01-February-18			Bond Future	150.15	150.1449	150.1471	150.1449	4,967.00
18/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4543	5	4543	5	0.00
18/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4553	5	4553	5	0.00
18/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4563	5	4563	5	0.00
18/12/2017	R212 On 03-May-18			Bond Future	152.96	152.9596	152.9618	152.9596	0.00
18/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
18/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1328	1	1328	1	0.00
18/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1338	1	1338	1	0.00
18/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1318	1	1318	1	0.00
18/12/2017	R213 On 01-February-18			Bond Future	9.51	84.1259	9.5093	84.1259	58,838.00
18/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	1324	1	1324	1	0.00
18/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	1294	1	1294	1	0.00
18/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1266	1	1266	1	0.00
18/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1870	2	1870	2	0.00
18/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1906	2	1906	2	0.00
18/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1835	2	1835	2	0.00
18/12/2017	R213 On 03-May-18			Bond Future	9.57	82.1476	9.5693	82.1476	0.00
18/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2899	3	2899	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
18/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2931	3	2931	3	0.00
18/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2963	3	2963	3	0.00
18/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2895	3	2895	3	0.00
18/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2958	3	2958	3	0.00
18/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2926	3	2926	3	0.00
18/12/2017	R214 On 01-February-18			Bond Future	9.84	72.1769	9.8423	72.1769	49,252.00
18/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1611	1	1611	1	0.00
18/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1679	2	1679	2	0.00
18/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1645	1	1645	1	0.00
18/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1728	2	1728	2	0.00
18/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1694	2	1694	2	0.00
18/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1763	2	1763	2	0.00
18/12/2017	R214 On 03-May-18			Bond Future	9.90	70.2290	9.8990	70.2290	0.00
18/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3442	3	3442	3	0.00
18/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3477	3	3477	3	0.00
18/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3407	3	3407	3	0.00
18/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2932	3	2932	3	0.00
18/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2901	3	2901	3	0.00
18/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2869	3	2869	3	0.00
18/12/2017	R248 On 01-February-18			Bond Future	9.90	92.3390	9.8982	92.3390	97,406.00
18/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2137	2	2137	2	0.00
18/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2224	2	2224	2	0.00
18/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2180	2	2180	2	0.00
18/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	2208	3	2208	3	0.00
18/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	2122	2	2122	2	0.00
18/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	2165	3	2165	3	0.00
18/12/2017	R248 On 03-May-18			Bond Future	9.96	89.6268	9.9567	89.6268	0.00
18/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	4560	4	4560	4	0.00
18/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	4515	4	4515	4	0.00
18/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	4470	4	4470	4	0.00
18/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3641	4	3641	4	0.00
18/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3680	4	3680	4	0.00
18/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3602	4	3602	4	0.00