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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
27/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	2025 On 01-February-18			Bond Future	129.44	129.4325	129.4355	129.4325	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
27/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4465	4	4465	4	0.00
27/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4445	4	4445	4	0.00
27/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4455	4	4455	4	0.00
27/12/2017	2025 On 03-May-18			Bond Future	131.86	131.8588	131.8625	131.8588	0.00
27/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1348	1	1348	1	0.00
27/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1338	1	1338	1	0.00
27/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1358	1	1358	1	0.00
27/12/2017	2025 On 02-August-18			Bond Future	134.32	134.3207	134.3211	134.3207	0.00
27/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2339	2	2339	2	0.00
27/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2349	2	2349	2	0.00
27/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2329	2	2329	2	0.00
27/12/2017	2029 On 01-February-18			Bond Future	100.15	100.1504	100.1539	100.1504	1,370.00
27/12/2017	2029 On 03-May-18			Bond Future	101.01	101.0098	101.0137	101.0098	0.00
27/12/2017	2029 On 02-August-18			Bond Future	102.93	102.9298	102.9312	102.9298	0.00
27/12/2017	2030 On 01-February-18			Bond Future	9.15	90.8493	9.1463	90.8493	71,608.00
27/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	1566	1	1566	1	0.00
27/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	1633	1	1633	1	0.00
27/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	1500	0	1500	0	0.00
27/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 03-May-18			Bond Future	9.20	92.5467	9.2018	92.5467	0.00
27/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1896	1	1896	1	0.00
27/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	2025	1	2025	1	0.00
27/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1961	1	1961	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
27/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 02-August-18			Bond Future	9.26	90.2843	9.2589	90.2843	0.00
27/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	1306	0	1306	0	0.00
27/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	1370	0	1370	0	0.00
27/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	1242	0	1242	0	0.00
27/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
27/12/2017	2032 On 01-February-18			Bond Future	9.32	93.4866	9.3175	93.4866	45,389.00
27/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2657	2	2657	2	0.00
27/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1505	1	1505	1	7,800.00
27/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2608	2	2608	2	0.00
27/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	1169	1	1169	1	7,500.00
27/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	2104	2	2104	2	750.00
27/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1892	1	1892	1	6,800.00
27/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2560	2	2560	2	0.00
27/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2034	3	2034	3	0.00
27/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	860	1	860	1	0.00
27/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1142	2	1142	2	0.00
27/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1292	2	1292	2	0.00
27/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	883	1	883	1	0.00
27/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	837	1	837	1	0.00
27/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	1633	2	1633	2	0.00
27/12/2017	2032 On 03-May-18			Bond Future	9.37	91.0760	9.3726	91.0760	0.00
27/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	4422	4	4422	4	0.00
27/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	4466	4	4466	4	0.00
27/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	4510	4	4510	4	0.00
27/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2053	3	2053	3	0.00
27/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2105	3	2105	3	0.00
27/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2079	3	2079	3	0.00
27/12/2017	2032 On 02-August-18			Bond Future	9.43	92.7915	9.4272	92.7915	0.00
27/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4920	4	4920	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
27/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4879	4	4879	4	0.00
27/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4839	4	4839	4	0.00
27/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3176	4	3176	4	0.00
27/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3205	4	3205	4	0.00
27/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3148	4	3148	4	0.00
27/12/2017	2033 On 01-February-18			Bond Future	104.76	104.4895	104.7627	104.4895	5,283.00
27/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	4887	5	4887	5	0.00
27/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	4897	5	4897	5	0.00
27/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	4877	5	4877	5	0.00
27/12/2017	2033 On 03-May-18			Bond Future	105.64	105.3601	105.6390	105.3601	0.00
27/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	2051	2	2051	2	0.00
27/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	2061	2	2061	2	0.00
27/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	2071	2	2071	2	0.00
27/12/2017	2033 On 02-August-18			Bond Future	107.64	107.3628	107.6443	107.3628	0.00
27/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	2286	3	2286	3	0.00
27/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	2296	3	2296	3	0.00
27/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	2276	3	2276	3	0.00
27/12/2017	2037 On 01-February-18			Bond Future	9.61	89.2863	9.6127	89.2863	44,365.00
27/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	3034	2	3034	2	2,000.00
27/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2724	2	2724	2	0.00
27/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2775	2	2775	2	0.00
27/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2674	2	2674	2	0.00
27/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	5658	5	5658	5	0.00
27/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	8290	7	8290	7	0.00
27/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	61	0	61	0	2,000.00

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27/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	261	1	261	1	2,000.00
27/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1061	2	1061	2	0.00
27/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1116	2	1116	2	0.00
27/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	934	1	934	1	0.00
27/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1089	2	1089	2	0.00
27/12/2017	2037 On 03-May-18			Bond Future	9.67	90.9545	9.6719	90.9545	0.00
27/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4879	4	4879	4	0.00
27/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4972	4	4972	4	0.00
27/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4925	4	4925	4	0.00
27/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	2538	3	2538	3	0.00
27/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	2568	3	2568	3	0.00
27/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2509	3	2509	3	0.00
27/12/2017	2037 On 02-August-18			Bond Future	9.73	88.4118	9.7326	88.4118	0.00
27/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	5396	5	5396	5	0.00
27/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	5439	5	5439	5	0.00
27/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	5483	5	5483	5	0.00
27/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	3658	4	3658	4	0.00
27/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	3723	4	3723	4	0.00
27/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	3690	4	3690	4	0.00
27/12/2017	2038 On 01-February-18			Bond Future	126.49	126.4866	126.4904	126.4866	19,692.00
27/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	10440	10	10440	10	0.00
27/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	10460	10	10460	10	0.00
27/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	10450	10	10450	10	0.00
27/12/2017	2038 On 03-May-18			Bond Future	128.86	128.8576	128.8620	128.8576	0.00
27/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	3408	3	3408	3	0.00
27/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	3428	3	3428	3	0.00
27/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	3418	3	3418	3	0.00
27/12/2017	2038 On 02-August-18			Bond Future	131.26	131.2569	131.2581	131.2569	0.00

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27/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	3272	3	3272	3	0.00
27/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	3282	3	3282	3	0.00
27/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	3292	3	3292	3	0.00
27/12/2017	2040 On 01-February-18			Bond Future	9.70	92.5386	9.7030	92.5386	28,354.00
27/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2703	2	2703	2	0.00
27/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2807	2	2807	2	0.00
27/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2755	2	2755	2	0.00
27/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1259	2	1259	2	0.00
27/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1229	2	1229	2	0.00
27/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1291	2	1291	2	0.00
27/12/2017	2040 On 03-May-18			Bond Future	9.76	94.2675	9.7627	94.2675	0.00
27/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	5270	5	5270	5	0.00
27/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	5319	5	5319	5	0.00
27/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4928	4	4928	4	1,500.00
27/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1337	1	1337	1	1,500.00
27/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	5220	5	5220	5	0.00
27/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	2760	3	2760	3	0.00
27/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	8167	9	8167	9	0.00
27/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	2955	4	2955	4	0.00
27/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	2728	3	2728	3	0.00
27/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	2697	3	2697	3	0.00
27/12/2017	2040 On 02-August-18			Bond Future	9.82	91.5369	9.8241	91.5369	0.00
27/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5903	5	5903	5	0.00
27/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5856	5	5856	5	0.00
27/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5810	5	5810	5	0.00
27/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4080	5	4080	5	0.00
27/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4115	5	4115	5	0.00
27/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4045	5	4045	5	0.00
27/12/2017	2044 On 01-February-18			Bond Future	9.74	89.4961	9.7424	89.4961	22,082.00
27/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2646	2	2646	2	0.00
27/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2697	2	2697	2	0.00

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27/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2749	2	2749	2	0.00
27/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1319	2	1319	2	0.00
27/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1384	2	1384	2	0.00
27/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1351	2	1351	2	0.00
27/12/2017	2044 On 03-May-18			Bond Future	9.80	91.1682	9.8006	91.1682	0.00
27/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	5367	5	5367	5	0.00
27/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	5317	5	5317	5	0.00
27/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	5268	5	5268	5	0.00
27/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	2815	3	2815	3	0.00
27/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	2847	3	2847	3	0.00
27/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	2783	3	2783	3	0.00
27/12/2017	2044 On 02-August-18			Bond Future	9.86	88.5042	9.8602	88.5042	0.00
27/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5844	5	5844	5	0.00
27/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5937	5	5937	5	0.00
27/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5890	5	5890	5	0.00
27/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4226	5	4226	5	0.00
27/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4191	5	4191	5	0.00
27/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4262	5	4262	5	0.00
27/12/2017	2046 On 01-February-18			Bond Future	122.26	122.2594	122.2644	122.2594	21,177.00
27/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	10636	11	10636	11	0.00
27/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	10646	11	10646	11	0.00
27/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	10656	11	10656	11	0.00
27/12/2017	2046 On 03-May-18			Bond Future	122.96	122.9515	122.9573	122.9515	0.00
27/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	4983	5	4983	5	0.00
27/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	4993	5	4993	5	0.00
27/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	4973	5	4973	5	0.00
27/12/2017	2046 On 02-August-18			Bond Future	125.29	125.2886	125.2914	125.2886	0.00
27/12/2017	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
27/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	3499	4	3499	4	0.00
27/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	3479	3	3479	3	0.00
27/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	3489	3	3489	3	0.00
27/12/2017	2050 On 01-February-18			Bond Future	127.30	127.2937	127.2991	127.2937	24,012.00
27/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	12941	13	12941	13	0.00
27/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	12931	13	12931	13	0.00
27/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	12951	13	12951	13	0.00
27/12/2017	2050 On 03-May-18			Bond Future	129.69	129.6798	129.6860	129.6798	0.00
27/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	5944	6	5944	6	0.00
27/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	5924	6	5924	6	0.00
27/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	5934	6	5934	6	0.00
27/12/2017	2050 On 02-August-18			Bond Future	130.41	130.4116	130.4147	130.4116	0.00
27/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	7125	7	7125	7	0.00
27/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	7105	7	7105	7	0.00
27/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	7115	7	7115	7	0.00
27/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	AL37 On 01-February-18			Index Future	570.22	567.2010	570.2240	567.2010	0.00
27/12/2017	AL37 On 03-May-18			Index Future	580.88	577.7980	580.8830	577.7980	0.00
27/12/2017	AL37 On 02-August-18			Index Future	591.81	588.6830	591.8140	588.6830	0.00
27/12/2017	AL7T On 01-February-18			Index Future	658.07	652.1450	658.0660	652.1450	0.00
27/12/2017	AL7T On 03-May-18			Index Future	670.37	664.3300	670.3670	664.3300	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
27/12/2017	AL7T On 02-August-18			Index Future	682.98	676.8450	682.9810	676.8450	0.00
27/12/2017	ALBI On 01-February-18			Index Future	593.50	587.0630	593.4960	587.0630	777.00
27/12/2017	ALBI On 03-May-18			Index Future	604.59	598.0320	604.5900	598.0320	0.00
27/12/2017	ALBI On 02-August-18			Index Future	615.97	609.2980	615.9670	609.2980	0.00
27/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	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
27/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2017	EL28 On 01-February-18			Bond Future	128.13	128.1153	128.1295	128.1153	0.00
27/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4171	4	4171	4	0.00
27/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4181	4	4181	4	0.00
27/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4161	4	4161	4	0.00
27/12/2017	EL28 On 03-May-18			Bond Future	128.77	128.7573	128.7723	128.7573	0.00
27/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4408	4	4408	4	0.00
27/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4418	4	4418	4	0.00
27/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4428	4	4428	4	0.00
27/12/2017	EL28 On 02-August-18			Bond Future	131.22	131.2047	131.2167	131.2047	0.00
27/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3723	4	3723	4	0.00
27/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3733	4	3733	4	0.00
27/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3713	4	3713	4	0.00
27/12/2017	ES33 On 01-February-18			Bond Future	10.71	77.9345	10.7093	77.9345	9,466.00
27/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1692	1	1692	1	0.00
27/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1751	1	1751	1	0.00
27/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1810	1	1810	1	0.00
27/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
27/12/2017	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
27/12/2017	ES33 On 03-May-18			Bond Future	10.81	75.5990	10.8056	75.5990	0.00
27/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2325	1	2325	1	0.00
27/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2440	1	2440	1	0.00
27/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2383	1	2383	1	0.00
27/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 02-August-18			Bond Future	10.90	77.0231	10.9024	77.0231	0.00
27/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	1392	0	1392	0	0.00
27/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	1450	0	1450	0	0.00
27/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	1508	1	1508	1	0.00
27/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
27/12/2017	ES42 On 01-February-18			Bond Future	10.99	80.4203	10.9884	80.4203	7,957.00
27/12/2017	ES42 On 03-May-18			Bond Future	11.09	77.6614	11.0875	77.6614	0.00
27/12/2017	ES42 On 02-August-18			Bond Future	11.19	79.1242	11.1854	79.1242	0.00
27/12/2017	GOVI On 01-February-18			GOVI	592.13	585.6210	592.1310	585.6210	784.00
27/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	111010	5	111010	5	0.00
27/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	110910	5	110910	5	0.00
27/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	111110	5	111110	5	0.00
27/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 03-May-18			GOVI	603.20	596.5620	603.2000	596.5620	0.00
27/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	129100	6	129100	6	0.00
27/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	129300	6	129300	6	0.00
27/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	129200	6	129200	6	0.00
27/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 02-August-18			GOVI	614.55	607.8000	614.5500	607.8000	0.00
27/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	88400	2	88400	2	0.00
27/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	88300	2	88300	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
27/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	88500	2	88500	2	0.00
27/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2017	IGOV On 01-February-18			Index Future	250.23	249.7970	250.2340	249.7970	879.00
27/12/2017	IGOV On 03-May-18			Index Future	254.93	254.4800	254.9260	254.4800	269.00
27/12/2017	IGOV On 02-August-18			Index Future	259.77	259.3170	259.7650	259.3170	0.00
27/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
27/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
27/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
27/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4800	100.4600	100.4800	0.00
27/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.48	99.5000	99.4800	99.5000	0.00
27/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
27/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
27/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
27/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
27/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
27/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.60	99.6400	99.6000	99.6400	0.00
27/12/2017	IS02 On 20-September-19			Interest Rate Swap	99.99	100.0300	99.9900	100.0300	0.00
27/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.97	100.9700	100.9700	100.9700	0.00
27/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.73	98.7400	98.7300	98.7400	0.00
27/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.08	96.2600	96.0800	96.2600	0.00
27/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.29	95.4900	95.2900	95.4900	0.00
27/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.48	94.6900	94.4800	94.6900	0.00
27/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.65	94.8700	94.6500	94.8700	0.00
27/12/2017	IS05 On 21-December-21			Interest Rate Swap	96.83	97.0700	96.8300	97.0700	51.00
27/12/2017	IS05 On 15-March-22			Interest Rate Swap	96.95	97.2100	96.9500	97.2100	0.00
27/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.12	98.4000	98.1200	98.4000	0.00
27/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.30	100.6000	100.3000	100.6000	0.00
27/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.53	101.8600	101.5300	101.8600	0.00
27/12/2017	IS05 On 22-March-23			Interest Rate Swap	96.64	97.0000	96.6400	97.0000	0.00
27/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.09	95.5700	95.0900	95.5700	0.00
27/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.12	92.6200	92.1200	92.6200	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
27/12/2017	IS10 On 15-June-26			Interest Rate Swap	90.88	91.4100	90.8800	91.4100	0.00
27/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.06	93.6000	93.0600	93.6000	0.00
27/12/2017	IS10 On 21-December-26			Interest Rate Swap	96.85	97.3800	96.8500	97.3800	0.00
27/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.43	95.9600	95.4300	95.9600	0.00
27/12/2017	IS10 On 21-June-27			Interest Rate Swap	97.49	98.0100	97.4900	98.0100	0.00
27/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.19	101.7000	101.1900	101.7000	0.00
27/12/2017	IS10 On 20-December-27			Interest Rate Swap	101.54	102.0400	101.5400	102.0400	0.00
27/12/2017	IS10 On 22-March-28			Interest Rate Swap	96.81	97.3200	96.8100	97.3200	0.00
27/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
27/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
27/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
27/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
27/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
27/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
27/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
27/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
27/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
27/12/2017	R023 On 01-February-18			Bond Future	7.87	102.2853	7.8715	102.2853	60,572.00
27/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1988	2	1988	2	0.00
27/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	2022	2	2022	2	0.00
27/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1955	2	1955	2	0.00
27/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	178	0	178	0	0.00
27/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	171	0	171	0	0.00
27/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	165	0	165	0	0.00
27/12/2017	R023 On 03-May-18			Bond Future	7.89	100.2665	7.8884	100.2665	0.00
27/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	2314	2	2314	2	0.00
27/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	5121	5	5121	5	0.00
27/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	2366	2	2366	2	0.00
27/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	2340	2	2340	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
27/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	803	1	803	1	0.00
27/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	163	0	163	0	2,500.00
27/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	815	1	815	1	0.00
27/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	828	1	828	1	0.00
27/12/2017	R035 On 01-February-18			Bond Future	9.51	97.3159	9.5142	97.3159	54,663.00
27/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	1708	0	1708	0	0.00
27/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	1864	1	1864	1	0.00
27/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	1786	1	1786	1	0.00
27/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R035 On 03-May-18			Bond Future	9.57	94.6338	9.5699	94.6338	0.00
27/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	2561	1	2561	1	0.00
27/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	2637	1	2637	1	0.00
27/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	2485	1	2485	1	0.00
27/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R186 On 01-February-18			Bond Future	8.57	112.1565	8.5681	112.1565	109,280.00
27/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	1076	1	1076	1	1,460.00
27/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	48	0	48	0	1,460.00
27/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2961	2	2961	2	0.00
27/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	3165	2	3165	2	0.00
27/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	4530	4	4530	4	0.00
27/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	3062	2	3062	2	0.00
27/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1981	1	1981	1	0.00
27/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6875	6	6875	6	0.00
27/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	3011	2	3011	2	0.00
27/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	414	1	414	1	0.00
27/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	362	1	362	1	6,200.00
27/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	789	1	789	1	775.00
27/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	147	0	147	0	775.00
27/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	28	0	28	0	1,950.00
27/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	387	1	387	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
27/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	400	1	400	1	0.00
27/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	1526	2	1526	2	0.00
27/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	5622	7	5622	7	0.00
27/12/2017	R186 On 03-May-18			Bond Future	8.61	114.2518	8.6120	114.2518	200.00
27/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	5344	5	5344	5	1,120.00
27/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	9542	9	9542	9	0.00
27/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3738	3	3738	3	0.00
27/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2834	2	2834	2	0.00
27/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3698	3	3698	3	0.00
27/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	7543	7	7543	7	0.00
27/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4844	4	4844	4	0.00
27/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	7390	7	7390	7	0.00
27/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3658	3	3658	3	0.00
27/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1202	2	1202	2	0.00
27/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	1738	2	1738	2	0.00
27/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2333	3	2333	3	0.00
27/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	522	1	522	1	3,200.00
27/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	547	1	547	1	10,640.00
27/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	251	0	251	0	1,120.00
27/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	1761	2	1761	2	0.00
27/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	1715	2	1715	2	0.00
27/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1027	1	1027	1	0.00
27/12/2017	R197 On 01-February-18			Bond Future	296.78	296.7799	296.7848	296.7799	2,350.00
27/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	4875	5	4875	5	0.00
27/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	4885	5	4885	5	0.00
27/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	4895	5	4895	5	0.00
27/12/2017	R197 On 03-May-18			Bond Future	302.35	302.3430	302.3494	302.3430	0.00
27/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	2101	2	2101	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
27/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	2111	2	2111	2	0.00
27/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	2091	2	2091	2	0.00
27/12/2017	R202 On 01-February-18			Bond Future	237.46	235.4053	237.4647	235.4053	21,519.00
27/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
27/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
27/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
27/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	11607	14	11607	14	0.00
27/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	11597	14	11597	14	0.00
27/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	11617	14	11617	14	0.00
27/12/2017	R202 On 03-May-18			Bond Future	241.92	239.8181	241.9168	239.8181	0.00
27/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	877	1	877	1	0.00
27/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	875	1	875	1	0.00
27/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	872	1	872	1	0.00
27/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	6446	8	6446	8	0.00
27/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	6430	8	6430	8	0.00
27/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	6438	8	6438	8	0.00
27/12/2017	R204 On 01-February-18			Bond Future	6.99	101.7584	6.9927	101.7584	30,645.00
27/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	257	0	257	0	0.00
27/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	270	0	270	0	0.00
27/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	264	0	264	0	0.00
27/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	40	0	40	0	0.00
27/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	38	0	38	0	0.00
27/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	42	0	42	0	0.00
27/12/2017	R204 On 03-May-18			Bond Future	6.76	103.6595	6.7630	103.6595	0.00
27/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	291	0	291	0	0.00
27/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	295	0	295	0	0.00
27/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	287	0	287	0	0.00
27/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	95	0	95	0	0.00
27/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	94	0	94	0	0.00
27/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	92	0	92	0	0.00
27/12/2017	R207 On 01-February-18			Bond Future	7.23	100.1991	7.2307	100.1991	45,523.00
27/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	715	1	715	1	0.00
27/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	745	1	745	1	0.00
27/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	730	1	730	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
27/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	60	0	60	0	0.00
27/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	54	0	54	0	0.00
27/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	57	0	57	0	0.00
27/12/2017	R207 On 03-May-18			Bond Future	7.19	102.0711	7.1873	102.0711	0.00
27/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	857	1	857	1	0.00
27/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	846	1	846	1	0.00
27/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	835	1	835	1	0.00
27/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	249	0	249	0	0.00
27/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	254	0	254	0	0.00
27/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	245	0	245	0	0.00
27/12/2017	R208 On 01-February-18			Bond Future	7.52	99.8388	7.5238	99.8388	35,491.00
27/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	1005	1	1005	1	0.00
27/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	1026	1	1026	1	0.00
27/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	984	1	984	1	0.00
27/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	155	0	155	0	0.00
27/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	149	0	149	0	0.00
27/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	143	0	143	0	0.00
27/12/2017	R208 On 03-May-18			Bond Future	7.52	98.3028	7.5200	98.3028	0.00
27/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	1196	1	1196	1	0.00
27/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	1229	1	1229	1	0.00
27/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	1212	1	1212	1	0.00
27/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	548	1	548	1	0.00
27/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	557	1	557	1	0.00
27/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	566	1	566	1	0.00
27/12/2017	R209 On 01-February-18			Bond Future	9.45	73.6392	9.4505	73.6392	145,964.00
27/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2491	2	2491	2	0.00
27/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	3301	3	3301	3	0.00
27/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1979	2	1979	2	0.00
27/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2537	2	2537	2	0.00
27/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2582	2	2582	2	0.00
27/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	4454	4	4454	4	0.00
27/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	3152	2	3152	2	0.00
27/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	1080	1	1080	1	220.00
27/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2674	2	2674	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3918	3	3918	3	0.00
27/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1706	1	1706	1	739.00
27/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	3351	3	3351	3	0.00
27/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	1052	1	1052	1	157.00
27/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	3251	3	3251	3	0.00
27/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	5114	4	5114	4	0.00
27/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	683	1	683	1	0.00
27/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	741	1	741	1	0.00
27/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	238	0	238	0	3,000.00
27/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	514	1	514	1	7,500.00
27/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	1905	3	1905	3	0.00
27/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	485	1	485	1	739.00
27/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1237	2	1237	2	0.00
27/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	457	1	457	1	157.00
27/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	1946	3	1946	3	0.00
27/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	327	1	327	1	7,488.00
27/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	159	0	159	0	739.00
27/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	761	1	761	1	0.00
27/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1041	2	1041	2	377.00
27/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	471	1	471	1	220.00
27/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	721	1	721	1	0.00
27/12/2017	R209 On 03-May-18			Bond Future	9.50	71.8656	9.5007	71.8656	0.00
27/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	4250	4	4250	4	0.00
27/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5835	5	5835	5	0.00
27/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	8202	7	8202	7	0.00
27/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3854	3	3854	3	435.00
27/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4872	4	4872	4	0.00
27/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	4210	4	4210	4	0.00
27/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	4290	4	4290	4	0.00
27/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1628	2	1628	2	5,000.00
27/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	1981	2	1981	2	0.00
27/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	1934	2	1934	2	0.00
27/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	1958	2	1958	2	0.00
27/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1231	2	1231	2	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	596	1	596	1	435.00
27/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2207	3	2207	3	0.00
27/12/2017	R209 On 02-August-18			Bond Future	9.55	73.2193	9.5501	73.2193	0.00
27/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8960	8	8960	8	0.00
27/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	6279	6	6279	6	0.00
27/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	4143	4	4143	4	435.00
27/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6996	6	6996	6	0.00
27/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	7082	6	7082	6	0.00
27/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	7039	6	7039	6	0.00
27/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	1773	2	1773	2	0.00
27/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3418	4	3418	4	0.00
27/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	1739	2	1739	2	0.00
27/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	1756	2	1756	2	0.00
27/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2079	2	2079	2	435.00
27/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1082	1	1082	1	435.00
27/12/2017	R209 On 01-November-18			Bond Future	9.60	71.4848	9.5965	71.4848	0.00
27/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	71691	71	71691	71	0.00
27/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	71691	71	71691	71	0.00
27/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	8153	7	8153	7	0.00
27/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5675	5	5675	5	0.00
27/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	71691	71	71691	71	0.00
27/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3624	3	3624	3	255.00
27/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3462	4	3462	4	255.00
27/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2136	2	2136	2	255.00
27/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5344	6	5344	6	0.00
27/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 01-February-18			Bond Future	185.92	185.9138	185.9196	185.9138	2,159.00
27/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	6460	6	6460	6	0.00
27/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	6450	6	6450	6	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
27/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	6440	6	6440	6	0.00
27/12/2017	R210 On 03-May-18			Bond Future	186.98	186.9738	186.9804	186.9738	0.00
27/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	4470	4	4470	4	0.00
27/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	4460	4	4460	4	0.00
27/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	4480	4	4480	4	0.00
27/12/2017	R212 On 01-February-18			Bond Future	150.58	150.5808	150.5823	150.5808	4,967.00
27/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4108	4	4108	4	0.00
27/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4118	4	4118	4	0.00
27/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4128	4	4128	4	0.00
27/12/2017	R212 On 03-May-18			Bond Future	153.41	153.4035	153.4058	153.4035	0.00
27/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
27/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	884	1	884	1	0.00
27/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	894	1	894	1	0.00
27/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	874	1	874	1	0.00
27/12/2017	R213 On 01-February-18			Bond Future	9.20	85.5100	9.2019	85.5100	58,778.00
27/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	2276	2	2276	2	0.00
27/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	2233	2	2233	2	0.00
27/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	2190	2	2190	2	0.00
27/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	802	1	802	1	0.00
27/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	824	1	824	1	0.00
27/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	781	1	781	1	0.00
27/12/2017	R213 On 03-May-18			Bond Future	9.25	83.5580	9.2517	83.5580	0.00
27/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3933	3	3933	3	0.00
27/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3972	3	3972	3	0.00
27/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	4012	3	4012	3	0.00
27/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	1900	2	1900	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
27/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	1947	2	1947	2	0.00
27/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	1923	2	1923	2	0.00
27/12/2017	R214 On 01-February-18			Bond Future	9.66	72.8024	9.6622	72.8024	49,252.00
27/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	2168	2	2168	2	0.00
27/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	2252	2	2252	2	0.00
27/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	2210	2	2210	2	0.00
27/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1052	2	1052	2	0.00
27/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1027	2	1027	2	0.00
27/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1078	2	1078	2	0.00
27/12/2017	R214 On 03-May-18			Bond Future	9.71	70.8665	9.7137	70.8665	0.00
27/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	4092	4	4092	4	0.00
27/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	4132	4	4132	4	0.00
27/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	4052	3	4052	3	0.00
27/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2313	3	2313	3	0.00
27/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2286	3	2286	3	0.00
27/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2260	3	2260	3	0.00
27/12/2017	R248 On 01-February-18			Bond Future	9.69	93.3110	9.6926	93.3110	94,443.00
27/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2990	2	2990	2	0.00
27/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	3102	2	3102	2	0.00
27/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	3046	2	3046	2	0.00
27/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1256	2	1256	2	0.00
27/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1195	2	1195	2	0.00
27/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1225	2	1225	2	0.00
27/12/2017	R248 On 03-May-18			Bond Future	9.74	90.6173	9.7449	90.6173	0.00
27/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5599	5	5599	5	0.00
27/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	5547	5	5547	5	0.00
27/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	5496	5	5496	5	0.00
27/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	2834	3	2834	3	0.00
27/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	2867	4	2867	4	0.00
27/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	2802	3	2802	3	0.00