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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	2025 On 01-February-18			Bond Future	130.69	130.7024	130.6855	130.7024	1,091.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3215	3	3215	3	0.00
17/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3195	3	3195	3	0.00
17/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3205	3	3205	3	0.00
17/01/2018	2025 On 03-May-18			Bond Future	133.14	133.1535	133.1357	133.1535	0.00
17/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	74	0	74	0	0.00
17/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	64	0	64	0	0.00
17/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	84	0	84	0	0.00
17/01/2018	2025 On 02-August-18			Bond Future	135.60	135.6176	135.5992	135.6176	0.00
17/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1061	1	1061	1	0.00
17/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1071	1	1071	1	0.00
17/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1051	1	1051	1	0.00
17/01/2018	2029 On 01-February-18			Bond Future	100.68	100.6884	100.6775	100.6884	1,370.00
17/01/2018	2029 On 03-May-18			Bond Future	101.55	101.5585	101.5470	101.5585	0.00
17/01/2018	2029 On 02-August-18			Bond Future	103.46	103.4718	103.4599	103.4718	0.00
17/01/2018	2030 On 01-February-18			Bond Future	9.01	92.7816	9.0135	92.7816	70,984.00
17/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2473	2	2473	2	0.00
17/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2539	3	2539	3	0.00
17/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2406	2	2406	2	0.00
17/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 03-May-18			Bond Future	9.06	94.5156	9.0645	94.5156	149.00
17/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2818	3	2818	3	0.00
17/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2948	3	2948	3	0.00
17/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2883	3	2883	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
17/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 02-August-18			Bond Future	9.12	92.2777	9.1182	92.2777	0.00
17/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2235	2	2235	2	0.00
17/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2300	2	2300	2	0.00
17/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2171	2	2171	2	0.00
17/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
17/01/2018	2032 On 01-February-18			Bond Future	9.21	95.3516	9.2144	95.3516	38,352.00
17/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2772	3	2772	3	0.00
17/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1328	1	1328	1	7,800.00
17/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2712	3	2712	3	0.00
17/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	931	1	931	1	7,500.00
17/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2077	2	2077	2	750.00
17/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1811	2	1811	2	6,800.00
17/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2652	3	2652	3	0.00
17/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1037	1	1037	1	0.00
17/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	204	0	204	0	0.00
17/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	357	0	357	0	0.00
17/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	452	1	452	1	0.00
17/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	215	0	215	0	0.00
17/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	194	0	194	0	0.00
17/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	698	1	698	1	0.00
17/01/2018	2032 On 03-May-18			Bond Future	9.27	92.9764	9.2661	92.9764	59.00
17/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4288	5	4288	5	0.00
17/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4337	5	4337	5	0.00
17/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4387	5	4387	5	0.00
17/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1159	2	1159	2	0.00
17/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1199	2	1199	2	0.00
17/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1178	2	1178	2	0.00
17/01/2018	2032 On 02-August-18			Bond Future	9.32	94.7151	9.3186	94.7151	0.00
17/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4877	5	4877	5	0.00

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17/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4832	5	4832	5	0.00
17/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4789	5	4789	5	0.00
17/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2353	3	2353	3	0.00
17/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2378	3	2378	3	0.00
17/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2328	3	2328	3	0.00
17/01/2018	2033 On 01-February-18			Bond Future	105.23	105.2363	105.2250	105.2363	5,730.00
17/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4425	4	4425	4	0.00
17/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4435	4	4435	4	0.00
17/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4415	4	4415	4	0.00
17/01/2018	2033 On 03-May-18			Bond Future	106.11	106.1219	106.1099	106.1219	384.00
17/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1580	2	1580	2	0.00
17/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1590	2	1590	2	0.00
17/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1600	2	1600	2	0.00
17/01/2018	2033 On 02-August-18			Bond Future	108.11	108.1211	108.1088	108.1211	0.00
17/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1821	2	1821	2	0.00
17/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1831	2	1831	2	0.00
17/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1811	2	1811	2	0.00
17/01/2018	2037 On 01-February-18			Bond Future	9.51	91.4490	9.5093	91.4490	42,879.00
17/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3131	3	3131	3	2,000.00
17/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2740	3	2740	3	0.00
17/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2804	3	2804	3	0.00
17/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9063	9	9063	9	0.00
17/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2676	3	2676	3	0.00
17/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6243	6	6243	6	0.00
17/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	12	0	12	0	2,000.00

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17/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
17/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	257	0	257	0	0.00
17/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	285	0	285	0	0.00
17/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	197	0	197	0	0.00
17/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	270	0	270	0	0.00
17/01/2018	2037 On 03-May-18			Bond Future	9.57	93.1580	9.5653	93.1580	95.00
17/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4636	5	4636	5	0.00
17/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4741	5	4741	5	0.00
17/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4688	5	4688	5	0.00
17/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1453	2	1453	2	0.00
17/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1476	2	1476	2	0.00
17/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1430	2	1430	2	0.00
17/01/2018	2037 On 02-August-18			Bond Future	9.62	90.6444	9.6240	90.6444	0.00
17/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5328	6	5328	6	0.00
17/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5375	6	5375	6	0.00
17/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5422	6	5422	6	0.00
17/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2743	3	2743	3	0.00
17/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2800	3	2800	3	0.00
17/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2771	3	2771	3	0.00
17/01/2018	2038 On 01-February-18			Bond Future	126.39	126.4078	126.3936	126.4078	19,909.00
17/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10536	11	10536	11	0.00
17/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10556	11	10556	11	0.00
17/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10546	11	10546	11	0.00
17/01/2018	2038 On 03-May-18			Bond Future	128.76	128.7782	128.7633	128.7782	0.00
17/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3507	3	3507	3	0.00
17/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3527	4	3527	4	0.00
17/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3517	4	3517	4	0.00
17/01/2018	2038 On 02-August-18			Bond Future	131.14	131.1543	131.1388	131.1543	0.00

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17/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3391	3	3391	3	0.00
17/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3401	3	3401	3	0.00
17/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3411	3	3411	3	0.00
17/01/2018	2040 On 01-February-18			Bond Future	9.58	95.0287	9.5793	95.0287	27,618.00
17/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2816	3	2816	3	0.00
17/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2951	3	2951	3	0.00
17/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2883	3	2883	3	0.00
17/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	320	0	320	0	0.00
17/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	304	0	304	0	0.00
17/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	336	0	336	0	0.00
17/01/2018	2040 On 03-May-18			Bond Future	9.64	96.8047	9.6354	96.8047	1,523.00
17/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5182	6	5182	6	0.00
17/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5239	6	5239	6	0.00
17/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1036	1	1036	1	1,500.00
17/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5126	6	5126	6	0.00
17/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4793	5	4793	5	1,500.00
17/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6779	7	6779	7	0.00
17/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1578	2	1578	2	0.00
17/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1733	2	1733	2	0.00
17/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1553	2	1553	2	0.00
17/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1529	2	1529	2	0.00
17/01/2018	2040 On 02-August-18			Bond Future	9.69	94.1089	9.6939	94.1089	0.00
17/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5849	6	5849	6	0.00
17/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5798	6	5798	6	0.00
17/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5747	6	5747	6	0.00
17/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2924	3	2924	3	0.00
17/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2954	3	2954	3	0.00
17/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2893	3	2893	3	0.00
17/01/2018	2044 On 01-February-18			Bond Future	9.61	92.0978	9.6090	92.0978	21,006.00
17/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2795	3	2795	3	0.00
17/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2862	3	2862	3	0.00

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17/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2930	3	2930	3	0.00
17/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	332	0	332	0	0.00
17/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	366	0	366	0	0.00
17/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	348	0	348	0	0.00
17/01/2018	2044 On 03-May-18			Bond Future	9.66	93.8190	9.6633	93.8190	248.00
17/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5338	6	5338	6	0.00
17/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5281	6	5281	6	0.00
17/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5224	6	5224	6	0.00
17/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1590	2	1590	2	0.00
17/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1615	2	1615	2	0.00
17/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1566	2	1566	2	0.00
17/01/2018	2044 On 02-August-18			Bond Future	9.72	91.1926	9.7199	91.1926	0.00
17/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5827	6	5827	6	0.00
17/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5929	7	5929	7	0.00
17/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5878	7	5878	7	0.00
17/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3013	4	3013	4	0.00
17/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2983	3	2983	3	0.00
17/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3045	4	3045	4	0.00
17/01/2018	2046 On 01-February-18			Bond Future	121.94	122.9198	121.9394	122.9198	21,632.00
17/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	10961	10	10961	10	0.00
17/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	10971	10	10971	10	0.00
17/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	10981	10	10981	10	0.00
17/01/2018	2046 On 03-May-18			Bond Future	122.63	123.6251	122.6257	123.6251	0.00
17/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	5314	4	5314	4	0.00
17/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	5324	4	5324	4	0.00
17/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	5304	4	5304	4	0.00
17/01/2018	2046 On 02-August-18			Bond Future	124.94	125.9541	124.9357	125.9541	0.00
17/01/2018	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
17/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	3854	3	3854	3	0.00
17/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	3834	3	3834	3	0.00
17/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	3844	3	3844	3	0.00
17/01/2018	2050 On 01-February-18			Bond Future	128.62	128.6346	128.6219	128.6346	24,300.00
17/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	11618	12	11618	12	0.00
17/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	11608	12	11608	12	0.00
17/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	11628	12	11628	12	0.00
17/01/2018	2050 On 03-May-18			Bond Future	131.03	131.0468	131.0334	131.0468	0.00
17/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	4597	5	4597	5	0.00
17/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	4577	5	4577	5	0.00
17/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	4587	5	4587	5	0.00
17/01/2018	2050 On 02-August-18			Bond Future	131.77	131.7826	131.7687	131.7826	0.00
17/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	5771	6	5771	6	0.00
17/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	5751	6	5751	6	0.00
17/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	5761	6	5761	6	0.00
17/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	AL37 On 01-February-18			Index Future	572.56	572.4700	572.5550	572.4700	0.00
17/01/2018	AL37 On 03-May-18			Index Future	583.25	583.1660	583.2530	583.1660	0.00
17/01/2018	AL37 On 02-August-18			Index Future	594.17	594.0760	594.1660	594.0760	0.00
17/01/2018	AL7T On 01-February-18			Index Future	661.93	661.9090	661.9290	661.9090	0.00
17/01/2018	AL7T On 03-May-18			Index Future	674.30	674.2760	674.2970	674.2760	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
17/01/2018	AL7T On 02-August-18			Index Future	686.91	686.8910	686.9130	686.8910	0.00
17/01/2018	ALBI On 01-February-18			Index Future	598.16	598.5720	598.1600	598.5720	781.00
17/01/2018	ALBI On 03-May-18			Index Future	609.34	609.7550	609.3360	609.7550	0.00
17/01/2018	ALBI On 02-August-18			Index Future	620.74	621.1630	620.7360	621.1630	0.00
17/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2018	EL28 On 01-February-18			Bond Future	129.00	129.0028	128.9961	129.0028	0.00
17/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3304	3	3304	3	0.00
17/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3314	3	3314	3	0.00
17/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3294	3	3294	3	0.00
17/01/2018	EL28 On 03-May-18			Bond Future	129.66	129.6625	129.6551	129.6625	0.00
17/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3525	4	3525	4	0.00
17/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3535	4	3535	4	0.00
17/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3545	4	3545	4	0.00
17/01/2018	EL28 On 02-August-18			Bond Future	132.10	132.1051	132.0973	132.1051	0.00
17/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2843	3	2843	3	0.00
17/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2853	3	2853	3	0.00
17/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2833	3	2833	3	0.00
17/01/2018	ES33 On 01-February-18			Bond Future	10.67	79.2179	10.6719	79.2179	2,000.00
17/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1921	2	1921	2	0.00
17/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1980	2	1980	2	0.00
17/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2039	2	2039	2	0.00
17/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
17/01/2018	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
17/01/2018	ES33 On 03-May-18			Bond Future	10.77	76.9068	10.7671	76.9068	7,466.00
17/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2558	3	2558	3	0.00
17/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2673	3	2673	3	0.00
17/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2616	3	2616	3	0.00
17/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 02-August-18			Bond Future	10.86	78.3451	10.8639	78.3451	0.00
17/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1621	2	1621	2	0.00
17/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1679	2	1679	2	0.00
17/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1737	2	1737	2	0.00
17/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
17/01/2018	ES42 On 01-February-18			Bond Future	10.86	82.4608	10.8610	82.4608	7,957.00
17/01/2018	ES42 On 03-May-18			Bond Future	10.96	79.7405	10.9558	79.7405	0.00
17/01/2018	ES42 On 02-August-18			Bond Future	11.05	81.2315	11.0505	81.2315	0.00
17/01/2018	GOVI On 01-February-18			GOVI	596.88	597.2310	596.8810	597.2310	714.00
17/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	158510	16	158510	16	0.00
17/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	158410	16	158410	16	0.00
17/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	158610	16	158610	16	0.00
17/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 03-May-18			GOVI	608.03	608.3900	608.0330	608.3900	0.00
17/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	177430	18	177430	18	0.00
17/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	177630	18	177630	18	0.00
17/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	177530	18	177530	18	0.00
17/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 02-August-18			GOVI	619.41	619.7720	619.4090	619.7720	0.00
17/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	136990	14	136990	14	0.00
17/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	136890	14	136890	14	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
17/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	137090	14	137090	14	0.00
17/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
17/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
17/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2018	IGOV On 01-February-18			Index Future	251.30	251.4760	251.2970	251.4760	881.00
17/01/2018	IGOV On 03-May-18			Index Future	256.01	256.1900	256.0090	256.1900	269.00
17/01/2018	IGOV On 02-August-18			Index Future	260.83	261.0180	260.8310	261.0180	0.00
17/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
17/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
17/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.99	99.9800	99.9900	99.9800	0.00
17/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.39	100.3900	100.3900	100.3900	0.00
17/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.36	99.3400	99.3600	99.3400	0.00
17/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
17/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
17/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4500	98.4600	98.4500	0.00
17/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
17/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.12	99.1000	99.1200	99.1000	0.00
17/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.44	99.4200	99.4400	99.4200	0.00
17/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.7600	99.7900	99.7600	0.00
17/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6600	100.6900	100.6600	0.00
17/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.41	98.3700	98.4100	98.3700	0.00
17/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.78	95.7300	95.7800	95.7300	0.00
17/01/2018	IS05 On 16-March-21			Interest Rate Swap	94.98	94.9100	94.9800	94.9100	0.00
17/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.14	94.0700	94.1400	94.0700	0.00
17/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.29	94.2100	94.2900	94.2100	0.00
17/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.46	96.3700	96.4600	96.3700	51.00
17/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.58	96.4900	96.5800	96.4900	0.00
17/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.73	97.6400	97.7300	97.6400	0.00
17/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.91	99.8200	99.9100	99.8200	0.00
17/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.13	101.0500	101.1300	101.0500	0.00
17/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.21	96.1200	96.2100	96.1200	0.00
17/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.22	94.1800	94.2200	94.1800	0.00
17/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.21	91.1600	91.2100	91.1600	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
17/01/2018	IS10 On 15-June-26			Interest Rate Swap	89.94	89.8800	89.9400	89.8800	0.00
17/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.09	92.0300	92.0900	92.0300	0.00
17/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.88	95.8100	95.8800	95.8100	0.00
17/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.45	94.3700	94.4500	94.3700	0.00
17/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.52	96.4300	96.5200	96.4300	0.00
17/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.25	100.1600	100.2500	100.1600	0.00
17/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.61	100.5100	100.6100	100.5100	0.00
17/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.83	95.7200	95.8300	95.7200	0.00
17/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.92	93.0900	6.9200	93.0900	0.00
17/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	2,500.00
17/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
17/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
17/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.79	93.2200	6.7900	93.2200	0.00
17/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1400	6.8700	93.1400	0.00
17/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
17/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
17/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
17/01/2018	R023 On 01-February-18			Bond Future	7.76	103.3337	7.7643	103.3337	53,423.00
17/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2261	2	2261	2	0.00
17/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2301	2	2301	2	0.00
17/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2222	2	2222	2	0.00
17/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	4	0	4	0	0.00
17/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	4	0	4	0	0.00
17/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	3	0	3	0	0.00
17/01/2018	R023 On 03-May-18			Bond Future	7.77	101.3350	7.7747	101.3350	7,289.00
17/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2314	2	2314	2	0.00
17/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5434	5	5434	5	0.00
17/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2374	3	2374	3	0.00
17/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2344	3	2344	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
17/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	363	1	363	1	0.00
17/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	28	0	28	0	2,500.00
17/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	371	1	371	1	0.00
17/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	380	1	380	1	0.00
17/01/2018	R035 On 01-February-18			Bond Future	9.43	99.3692	9.4302	99.3692	48,963.00
17/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2385	3	2385	3	0.00
17/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2541	3	2541	3	0.00
17/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2463	3	2463	3	0.00
17/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R035 On 03-May-18			Bond Future	9.48	96.7259	9.4834	96.7259	0.00
17/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3251	3	3251	3	0.00
17/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	3327	3	3327	3	0.00
17/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	3175	3	3175	3	0.00
17/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R186 On 01-February-18			Bond Future	8.47	113.8276	8.4674	113.8276	112,542.00
17/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	868	1	868	1	1,460.00
17/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
17/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3254	3	3254	3	0.00
17/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3499	4	3499	4	0.00
17/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5053	5	5053	5	0.00
17/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2030	2	2030	2	0.00
17/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7515	8	7515	8	0.00
17/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3376	3	3376	3	0.00
17/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3315	3	3315	3	0.00
17/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	40	0	40	0	0.00
17/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	29	0	29	0	6,200.00
17/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	171	0	171	0	775.00
17/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	3	0	3	0	775.00
17/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	34	0	34	0	0.00
17/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	37	0	37	0	0.00
17/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	652	1	652	1	0.00
17/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4912	5	4912	5	0.00
17/01/2018	R186 On 03-May-18			Bond Future	8.51	115.9547	8.5071	115.9547	16,970.00
17/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5452	6	5452	6	1,120.00
17/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10021	10	10021	10	0.00
17/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3643	4	3643	4	0.00
17/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2623	3	2623	3	0.00
17/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3598	4	3598	4	0.00
17/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7858	8	7858	8	0.00
17/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4890	5	4890	5	0.00
17/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3287	4	3287	4	0.00
17/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7694	8	7694	8	0.00
17/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1639	2	1639	2	4,745.00
17/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	779	1	779	1	4,745.00
17/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3553	4	3553	4	0.00
17/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	959	1	959	1	0.00
17/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	570	1	570	1	0.00
17/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1444	2	1444	2	0.00
17/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1090	1	1090	1	4,745.00
17/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	158	0	158	0	3,200.00
17/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	977	1	977	1	0.00
17/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	51	0	51	0	1,120.00
17/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	172	0	172	0	10,640.00
17/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2336	3	2336	3	0.00
17/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4135	4	4135	4	0.00
17/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	941	1	941	1	0.00
17/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	457	1	457	1	0.00
17/01/2018	R197 On 01-February-18			Bond Future	297.90	297.9380	297.9010	297.9380	2,350.00
17/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3759	4	3759	4	0.00
17/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3769	4	3769	4	0.00

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17/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3779	4	3779	4	0.00
17/01/2018	R197 On 03-May-18			Bond Future	303.49	303.5252	303.4864	303.5252	165.00
17/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	964	1	964	1	0.00
17/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	974	1	974	1	0.00
17/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	954	1	954	1	0.00
17/01/2018	R202 On 01-February-18			Bond Future	237.59	237.6110	237.5862	237.6110	21,504.00
17/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11484	11	11484	11	0.00
17/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11474	11	11474	11	0.00
17/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11494	11	11494	11	0.00
17/01/2018	R202 On 03-May-18			Bond Future	242.04	242.0667	242.0408	242.0667	1,552.00
17/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	727	1	727	1	0.00
17/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	725	1	725	1	0.00
17/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	723	1	723	1	0.00
17/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6172	6	6172	6	0.00
17/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6156	6	6156	6	0.00
17/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6164	6	6164	6	0.00
17/01/2018	R204 On 01-February-18			Bond Future	6.99	101.8467	6.9926	101.8467	29,665.00
17/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	215	0	215	0	0.00
17/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	232	0	232	0	0.00
17/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	224	0	224	0	0.00
17/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R204 On 03-May-18			Bond Future	6.76	103.7500	6.7641	103.7500	0.00
17/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	237	0	237	0	0.00
17/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	242	0	242	0	0.00
17/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	233	0	233	0	0.00
17/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	42	0	42	0	0.00

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17/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	41	0	41	0	0.00
17/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	40	0	40	0	0.00
17/01/2018	R207 On 01-February-18			Bond Future	7.11	100.6391	7.1102	100.6391	44,972.00
17/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	870	1	870	1	0.00
17/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	905	1	905	1	0.00
17/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	888	1	888	1	0.00
17/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R207 On 03-May-18			Bond Future	7.05	102.5198	7.0482	102.5198	4,156.00
17/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	893	1	893	1	0.00
17/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	879	1	879	1	0.00
17/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	866	1	866	1	0.00
17/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	64	0	64	0	0.00
17/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	66	0	66	0	0.00
17/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	62	0	62	0	0.00
17/01/2018	R208 On 01-February-18			Bond Future	7.40	100.5557	7.3953	100.5557	35,458.00
17/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1207	1	1207	1	0.00
17/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1234	1	1234	1	0.00
17/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1181	1	1181	1	0.00
17/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	2	0	2	0	0.00
17/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	1	0	1	0	0.00
17/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	1	0	1	0	0.00
17/01/2018	R208 On 03-May-18			Bond Future	7.38	99.0335	7.3796	99.0335	3,725.00
17/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1191	1	1191	1	0.00
17/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1230	1	1230	1	0.00
17/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1211	1	1211	1	0.00
17/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	194	0	194	0	0.00
17/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	200	0	200	0	0.00
17/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	205	0	205	0	0.00
17/01/2018	R209 On 01-February-18			Bond Future	9.37	75.3594	9.3686	75.3594	146,878.00
17/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2507	3	2507	3	0.00
17/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3477	4	3477	4	0.00
17/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1882	2	1882	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
17/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2561	3	2561	3	0.00
17/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2617	3	2617	3	0.00
17/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4798	5	4798	5	0.00
17/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3301	3	3301	3	0.00
17/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	817	1	817	1	220.00
17/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2728	3	2728	3	5,000.00
17/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3536	4	3536	4	0.00
17/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	785	1	785	1	157.00
17/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3418	4	3418	4	0.00
17/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1552	2	1552	2	739.00
17/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4193	4	4193	4	0.00
17/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5524	6	5524	6	0.00
17/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	178	0	178	0	0.00
17/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	207	0	207	0	0.00
17/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	23	0	23	0	3,000.00
17/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	104	0	104	0	7,500.00
17/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1083	1	1083	1	0.00
17/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	43	0	43	0	7,488.00
17/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	93	0	93	0	739.00
17/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	523	1	523	1	0.00
17/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	83	0	83	0	157.00
17/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1120	1	1120	1	0.00
17/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	10	0	10	0	739.00
17/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	218	0	218	0	0.00
17/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	385	0	385	0	377.00
17/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	88	0	88	0	220.00
17/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	197	0	197	0	0.00
17/01/2018	R209 On 03-May-18			Bond Future	9.42	73.6183	9.4165	73.6183	4,269.00
17/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4038	5	4038	5	0.00
17/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5800	6	5800	6	0.00
17/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8385	9	8385	9	0.00
17/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3598	4	3598	4	435.00
17/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4729	5	4729	5	0.00
17/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3993	4	3993	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
17/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4083	5	4083	5	0.00
17/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	917	1	917	1	5,000.00
17/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1196	2	1196	2	0.00
17/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1157	2	1157	2	0.00
17/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1177	2	1177	2	0.00
17/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	628	1	628	1	435.00
17/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	211	0	211	0	435.00
17/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1382	2	1382	2	0.00
17/01/2018	R209 On 02-August-18			Bond Future	9.46	74.9951	9.4648	74.9951	0.00
17/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9101	9	9101	9	0.00
17/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6217	7	6217	7	0.00
17/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3920	4	3920	4	435.00
17/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6989	7	6989	7	0.00
17/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7081	7	7081	7	0.00
17/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7035	7	7035	7	0.00
17/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2623	3	2623	3	0.00
17/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1194	1	1194	1	0.00
17/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1167	1	1167	1	0.00
17/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1180	1	1180	1	0.00
17/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1445	2	1445	2	435.00
17/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	652	1	652	1	435.00
17/01/2018	R209 On 01-November-18			Bond Future	9.51	73.2933	9.5091	73.2933	0.00
17/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72270	72	72270	72	0.00
17/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72270	72	72270	72	0.00
17/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8223	9	8223	9	0.00
17/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5595	6	5595	6	0.00
17/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72270	72	72270	72	0.00
17/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3497	4	3497	4	255.00
17/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2802	3	2802	3	255.00
17/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1627	2	1627	2	255.00
17/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4638	5	4638	5	0.00
17/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00

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17/01/2018	R210 On 01-February-18			Bond Future	187.10	187.1195	187.0984	187.1195	2,159.00
17/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5282	5	5282	5	0.00
17/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5272	5	5272	5	0.00
17/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5262	5	5262	5	0.00
17/01/2018	R210 On 03-May-18			Bond Future	188.18	188.2035	188.1815	188.2035	0.00
17/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3269	3	3269	3	0.00
17/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3259	3	3259	3	0.00
17/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3279	3	3279	3	0.00
17/01/2018	R212 On 01-February-18			Bond Future	151.40	151.4485	151.3982	151.4485	3,825.00
17/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3292	3	3292	3	0.00
17/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3302	3	3302	3	0.00
17/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3312	3	3312	3	0.00
17/01/2018	R212 On 03-May-18			Bond Future	154.24	154.2886	154.2368	154.2886	1,292.00
17/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
17/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	53	0	53	0	0.00
17/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	63	0	63	0	0.00
17/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	43	0	43	0	0.00
17/01/2018	R213 On 01-February-18			Bond Future	9.09	87.2348	9.0941	87.2348	58,890.00
17/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2409	2	2409	2	0.00
17/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2355	2	2355	2	0.00
17/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2301	2	2301	2	0.00
17/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	204	0	204	0	0.00
17/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	215	0	215	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
17/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	194	0	194	0	0.00
17/01/2018	R213 On 03-May-18			Bond Future	9.14	85.3155	9.1405	85.3155	4,350.00
17/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3833	4	3833	4	0.00
17/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3878	4	3878	4	0.00
17/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3923	4	3923	4	0.00
17/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1078	1	1078	1	0.00
17/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1115	1	1115	1	0.00
17/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1096	1	1096	1	0.00
17/01/2018	R214 On 01-February-18			Bond Future	9.54	74.7967	9.5442	74.7967	48,830.00
17/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2247	2	2247	2	0.00
17/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2354	3	2354	3	0.00
17/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2300	2	2300	2	0.00
17/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	310	0	310	0	0.00
17/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	296	0	296	0	0.00
17/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	325	0	325	0	0.00
17/01/2018	R214 On 03-May-18			Bond Future	9.59	72.8985	9.5925	72.8985	1,867.00
17/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3996	5	3996	5	0.00
17/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4041	5	4041	5	0.00
17/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3951	4	3951	4	0.00
17/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1363	2	1363	2	0.00
17/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1342	2	1342	2	0.00
17/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1321	2	1321	2	0.00
17/01/2018	R248 On 01-February-18			Bond Future	9.58	95.8610	9.5793	95.8610	78,584.00
17/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3121	3	3121	3	0.00
17/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3261	3	3261	3	0.00
17/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3191	3	3191	3	0.00
17/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	365	0	365	0	0.00
17/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	332	0	332	0	0.00
17/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	348	0	348	0	0.00
17/01/2018	R248 On 03-May-18			Bond Future	9.63	93.2156	9.6285	93.2156	1,243.00
17/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5453	6	5453	6	0.00
17/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5394	6	5394	6	0.00
17/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5336	6	5336	6	0.00
17/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1641	2	1641	2	0.00

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17/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1666	2	1666	2	0.00
17/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1615	2	1615	2	0.00