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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
19/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	2025 On 01-February-18			Bond Future	130.67	130.5952	130.6748	130.5952	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
19/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3225	3	3225	3	0.00
19/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3205	3	3205	3	0.00
19/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3215	3	3215	3	0.00
19/01/2018	2025 On 03-May-18			Bond Future	133.12	133.0426	133.1238	133.0426	0.00
19/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	86	0	86	0	0.00
19/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	76	0	76	0	0.00
19/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	96	0	96	0	0.00
19/01/2018	2025 On 02-August-18			Bond Future	135.59	135.5044	135.5851	135.5044	0.00
19/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1075	1	1075	1	0.00
19/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1085	1	1085	1	0.00
19/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1065	1	1065	1	0.00
19/01/2018	2029 On 01-February-18			Bond Future	100.67	100.6739	100.6702	100.6739	1,370.00
19/01/2018	2029 On 03-May-18			Bond Future	101.54	101.5424	101.5389	101.5424	0.00
19/01/2018	2029 On 02-August-18			Bond Future	103.45	103.4553	103.4501	103.4553	0.00
19/01/2018	2030 On 01-February-18			Bond Future	9.03	92.5916	9.0325	92.5916	66,984.00
19/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2342	2	2342	2	0.00
19/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2408	2	2408	2	0.00
19/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2276	2	2276	2	0.00
19/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 03-May-18			Bond Future	9.08	94.3210	9.0842	94.3210	4,149.00
19/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2685	3	2685	3	0.00
19/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2814	3	2814	3	0.00
19/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2750	3	2750	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
19/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 02-August-18			Bond Future	9.14	92.0792	9.1388	92.0792	0.00
19/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2098	2	2098	2	0.00
19/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2162	2	2162	2	0.00
19/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2034	2	2034	2	0.00
19/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
19/01/2018	2032 On 01-February-18			Bond Future	9.24	95.1472	9.2433	95.1472	38,352.00
19/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2550	3	2550	3	0.00
19/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1136	1	1136	1	7,800.00
19/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2490	3	2490	3	0.00
19/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	763	1	763	1	7,500.00
19/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2430	2	2430	2	0.00
19/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1862	2	1862	2	750.00
19/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1601	2	1601	2	6,800.00
19/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1083	1	1083	1	0.00
19/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	196	0	196	0	0.00
19/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	355	0	355	0	0.00
19/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	455	0	455	0	0.00
19/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	207	0	207	0	0.00
19/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	185	0	185	0	0.00
19/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	719	1	719	1	0.00
19/01/2018	2032 On 03-May-18			Bond Future	9.30	92.7673	9.2960	92.7673	59.00
19/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4115	4	4115	4	0.00
19/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4164	4	4164	4	0.00
19/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4213	4	4213	4	0.00
19/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1202	1	1202	1	0.00
19/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1243	1	1243	1	0.00
19/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1222	1	1222	1	0.00
19/01/2018	2032 On 02-August-18			Bond Future	9.35	94.5019	9.3497	94.5019	0.00
19/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4719	5	4719	5	0.00

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19/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4676	5	4676	5	0.00
19/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4633	5	4633	5	0.00
19/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2420	2	2420	2	0.00
19/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2446	2	2446	2	0.00
19/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2394	2	2394	2	0.00
19/01/2018	2033 On 01-February-18			Bond Future	104.88	105.2213	104.8807	105.2213	5,730.00
19/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4769	4	4769	4	0.00
19/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4779	4	4779	4	0.00
19/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4759	4	4759	4	0.00
19/01/2018	2033 On 03-May-18			Bond Future	105.76	106.1052	105.7582	106.1052	384.00
19/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1932	2	1932	2	0.00
19/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1942	2	1942	2	0.00
19/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1952	2	1952	2	0.00
19/01/2018	2033 On 02-August-18			Bond Future	107.75	108.1040	107.7490	108.1040	0.00
19/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2181	2	2181	2	0.00
19/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2191	2	2191	2	0.00
19/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2171	2	2171	2	0.00
19/01/2018	2037 On 01-February-18			Bond Future	9.52	91.0231	9.5232	91.0231	42,772.00
19/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2993	3	2993	3	2,000.00
19/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2598	2	2598	2	0.00
19/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2663	3	2663	3	0.00
19/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8950	9	8950	9	0.00
19/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2534	2	2534	2	0.00
19/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6126	6	6126	6	0.00
19/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	8	0	8	0	2,000.00

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19/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
19/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	228	0	228	0	0.00
19/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	255	0	255	0	0.00
19/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	171	0	171	0	0.00
19/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	241	0	241	0	0.00
19/01/2018	2037 On 03-May-18			Bond Future	9.58	92.7232	9.5797	92.7232	95.00
19/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4533	4	4533	4	0.00
19/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4638	5	4638	5	0.00
19/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4585	4	4585	4	0.00
19/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1465	2	1465	2	0.00
19/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1489	2	1489	2	0.00
19/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1441	2	1441	2	0.00
19/01/2018	2037 On 02-August-18			Bond Future	9.64	90.2012	9.6389	90.2012	0.00
19/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5235	5	5235	5	0.00
19/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5282	5	5282	5	0.00
19/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5329	5	5329	5	0.00
19/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2768	3	2768	3	0.00
19/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2826	3	2826	3	0.00
19/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2797	3	2797	3	0.00
19/01/2018	2038 On 01-February-18			Bond Future	125.98	125.9883	125.9839	125.9883	19,909.00
19/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10946	11	10946	11	0.00
19/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10966	11	10966	11	0.00
19/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10956	11	10956	11	0.00
19/01/2018	2038 On 03-May-18			Bond Future	128.34	128.3491	128.3449	128.3491	0.00
19/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3925	4	3925	4	0.00
19/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3945	4	3945	4	0.00
19/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3935	4	3935	4	0.00
19/01/2018	2038 On 02-August-18			Bond Future	130.71	130.7171	130.7107	130.7171	0.00

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19/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3819	4	3819	4	0.00
19/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3829	4	3829	4	0.00
19/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3839	4	3839	4	0.00
19/01/2018	2040 On 01-February-18			Bond Future	9.60	94.5277	9.5982	94.5277	27,618.00
19/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2627	3	2627	3	0.00
19/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2762	3	2762	3	0.00
19/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2694	3	2694	3	0.00
19/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	295	0	295	0	0.00
19/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	279	0	279	0	0.00
19/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	311	0	311	0	0.00
19/01/2018	2040 On 03-May-18			Bond Future	9.65	96.2933	9.6549	96.2933	1,523.00
19/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5040	5	5040	5	0.00
19/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5096	5	5096	5	0.00
19/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4654	5	4654	5	1,500.00
19/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	974	1	974	1	1,500.00
19/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4984	5	4984	5	0.00
19/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1604	2	1604	2	0.00
19/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6884	7	6884	7	0.00
19/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1762	2	1762	2	0.00
19/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1578	2	1578	2	0.00
19/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1554	2	1554	2	0.00
19/01/2018	2040 On 02-August-18			Bond Future	9.71	93.5877	9.7142	93.5877	0.00
19/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5719	6	5719	6	0.00
19/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5669	6	5669	6	0.00
19/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5619	6	5619	6	0.00
19/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2967	3	2967	3	0.00
19/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2998	3	2998	3	0.00
19/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2937	3	2937	3	0.00
19/01/2018	2044 On 01-February-18			Bond Future	9.62	91.6335	9.6229	91.6335	21,006.00
19/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2637	2	2637	2	0.00
19/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2704	3	2704	3	0.00

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19/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2773	3	2773	3	0.00
19/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	297	0	297	0	0.00
19/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	330	0	330	0	0.00
19/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	313	0	313	0	0.00
19/01/2018	2044 On 03-May-18			Bond Future	9.68	93.3451	9.6776	93.3451	4,386.00
19/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5224	5	5224	5	0.00
19/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5168	5	5168	5	0.00
19/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5111	5	5111	5	0.00
19/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1602	2	1602	2	0.00
19/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1628	2	1628	2	0.00
19/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1577	2	1577	2	0.00
19/01/2018	2044 On 02-August-18			Bond Future	9.73	90.7095	9.7348	90.7095	0.00
19/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5725	6	5725	6	0.00
19/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5827	6	5827	6	0.00
19/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5776	6	5776	6	0.00
19/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3041	3	3041	3	0.00
19/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3009	3	3009	3	0.00
19/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3072	3	3072	3	0.00
19/01/2018	2046 On 01-February-18			Bond Future	121.45	121.4550	121.4512	121.4550	21,632.00
19/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	11449	11	11449	11	0.00
19/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	11459	11	11459	11	0.00
19/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	11469	11	11469	11	0.00
19/01/2018	2046 On 03-May-18			Bond Future	122.13	122.1315	122.1276	122.1315	0.00
19/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	5812	6	5812	6	0.00
19/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	5822	6	5822	6	0.00
19/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	5802	6	5802	6	0.00
19/01/2018	2046 On 02-August-18			Bond Future	124.43	124.4320	124.4264	124.4320	0.00
19/01/2018	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
19/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	4364	4	4364	4	0.00
19/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	4344	4	4344	4	0.00
19/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	4354	4	4354	4	0.00
19/01/2018	2050 On 01-February-18			Bond Future	126.37	127.4905	126.3722	127.4905	24,300.00
19/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	13868	13	13868	13	0.00
19/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	13858	13	13858	13	0.00
19/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	13878	13	13878	13	0.00
19/01/2018	2050 On 03-May-18			Bond Future	128.74	129.8799	128.7407	129.8799	0.00
19/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	6889	6	6889	6	0.00
19/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	6869	6	6869	6	0.00
19/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	6879	6	6879	6	0.00
19/01/2018	2050 On 02-August-18			Bond Future	129.43	130.5933	129.4309	130.5933	0.00
19/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	8109	7	8109	7	0.00
19/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	8089	7	8089	7	0.00
19/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	8099	7	8099	7	0.00
19/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	AL37 On 01-February-18			Index Future	572.12	571.7530	572.1190	571.7530	0.00
19/01/2018	AL37 On 03-May-18			Index Future	582.81	582.4330	582.8060	582.4330	0.00
19/01/2018	AL37 On 02-August-18			Index Future	593.70	593.3260	593.7020	593.3260	0.00
19/01/2018	AL7T On 01-February-18			Index Future	661.20	660.9790	661.1950	660.9790	0.00
19/01/2018	AL7T On 03-May-18			Index Future	673.55	673.3250	673.5460	673.3250	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
19/01/2018	AL7T On 02-August-18			Index Future	686.14	685.9180	686.1380	685.9180	0.00
19/01/2018	ALBI On 01-February-18			Index Future	597.26	596.5930	597.2550	596.5930	781.00
19/01/2018	ALBI On 03-May-18			Index Future	608.41	607.7370	608.4120	607.7370	0.00
19/01/2018	ALBI On 02-August-18			Index Future	619.79	619.1030	619.7860	619.1030	0.00
19/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	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
19/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2018	EL28 On 01-February-18			Bond Future	128.99	128.9938	128.9917	128.9938	0.00
19/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3308	3	3308	3	0.00
19/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3318	3	3318	3	0.00
19/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3298	3	3298	3	0.00
19/01/2018	EL28 On 03-May-18			Bond Future	129.65	129.6517	129.6496	129.6517	0.00
19/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3530	4	3530	4	0.00
19/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3540	4	3540	4	0.00
19/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3550	4	3550	4	0.00
19/01/2018	EL28 On 02-August-18			Bond Future	132.09	132.0939	132.0898	132.0939	0.00
19/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2850	3	2850	3	0.00
19/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2860	3	2860	3	0.00
19/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2840	3	2840	3	0.00
19/01/2018	ES33 On 01-February-18			Bond Future	10.71	78.7822	10.7099	78.7822	1,455.00
19/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1688	2	1688	2	0.00
19/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1747	2	1747	2	0.00
19/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1806	2	1806	2	0.00
19/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/01/2018	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
19/01/2018	ES33 On 03-May-18			Bond Future	10.81	76.4622	10.8064	76.4622	9,466.00
19/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2320	2	2320	2	0.00
19/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2436	2	2436	2	0.00
19/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2378	2	2378	2	0.00
19/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 02-August-18			Bond Future	10.90	77.8919	10.9048	77.8919	0.00
19/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1378	1	1378	1	0.00
19/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1436	1	1436	1	0.00
19/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1494	1	1494	1	0.00
19/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/01/2018	ES42 On 01-February-18			Bond Future	10.88	82.0316	10.8840	82.0316	798.00
19/01/2018	ES42 On 03-May-18			Bond Future	10.98	79.3025	10.9796	79.3025	7,957.00
19/01/2018	ES42 On 02-August-18			Bond Future	11.08	80.7850	11.0753	80.7850	0.00
19/01/2018	GOVI On 01-February-18			GOVI	595.99	595.3660	595.9940	595.3660	388.00
19/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	149640	14	149640	14	0.00
19/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	149540	14	149540	14	0.00
19/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	149740	14	149740	14	0.00
19/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 03-May-18			GOVI	607.13	606.4860	607.1280	606.4860	320.00
19/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	168380	16	168380	16	0.00
19/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	168580	16	168580	16	0.00
19/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	168480	16	168480	16	0.00
19/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 02-August-18			GOVI	618.48	617.8290	618.4780	617.8290	0.00
19/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	127680	12	127680	12	0.00
19/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	127580	12	127580	12	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
19/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	127780	12	127780	12	0.00
19/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2018	IGOV On 01-February-18			Index Future	250.61	251.1450	250.6090	251.1450	881.00
19/01/2018	IGOV On 03-May-18			Index Future	255.31	255.8510	255.3060	255.8510	269.00
19/01/2018	IGOV On 02-August-18			Index Future	260.11	260.6710	260.1110	260.6710	0.00
19/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
19/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
19/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
19/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4400	100.4500	100.4400	0.00
19/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.43	99.4200	99.4300	99.4200	0.00
19/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
19/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
19/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
19/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
19/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1700	99.1800	99.1700	0.00
19/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5100	99.5200	99.5100	0.00
19/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
19/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.79	100.7900	100.7900	100.7900	0.00
19/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.51	98.5200	98.5100	98.5200	0.00
19/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.90	95.8900	95.9000	95.8900	0.00
19/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.10	95.0800	95.1000	95.0800	0.00
19/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.27	94.2400	94.2700	94.2400	0.00
19/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.40	94.3600	94.4000	94.3600	0.00
19/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.57	96.5200	96.5700	96.5200	51.00
19/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.68	96.6400	96.6800	96.6400	0.00
19/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.83	97.7900	97.8300	97.7900	0.00
19/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.99	99.9700	99.9900	99.9700	0.00
19/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.21	101.1900	101.2100	101.1900	0.00
19/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.29	96.2700	96.2900	96.2700	0.00
19/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.31	94.3600	94.3100	94.3600	0.00
19/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.29	91.3400	91.2900	91.3400	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
19/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.02	90.0600	90.0200	90.0600	0.00
19/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.16	92.2000	92.1600	92.2000	0.00
19/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.94	95.9800	95.9400	95.9800	0.00
19/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.50	94.5400	94.5000	94.5400	0.00
19/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.55	96.6200	96.5500	96.6200	0.00
19/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.26	100.3600	100.2600	100.3600	0.00
19/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.60	100.7200	100.6000	100.7200	0.00
19/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.82	95.9400	95.8200	95.9400	0.00
19/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.99	93.0300	6.9900	93.0300	0.00
19/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.89	93.1300	6.8900	93.1300	2,500.00
19/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.80	93.2100	6.8000	93.2100	0.00
19/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
19/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.86	93.1500	6.8600	93.1500	0.00
19/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
19/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.02	92.9700	7.0200	92.9700	0.00
19/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
19/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
19/01/2018	R023 On 01-February-18			Bond Future	7.79	103.1514	7.7940	103.1514	33,000.00
19/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2138	2	2138	2	0.00
19/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2178	2	2178	2	0.00
19/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2099	2	2099	2	0.00
19/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	3	0	3	0	0.00
19/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	3	0	3	0	0.00
19/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	3	0	3	0	0.00
19/01/2018	R023 On 03-May-18			Bond Future	7.81	101.1483	7.8064	101.1483	7,289.00
19/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2211	2	2211	2	0.00
19/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5310	5	5310	5	0.00
19/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2270	2	2270	2	0.00
19/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2240	2	2240	2	0.00
19/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	384	0	384	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
19/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	29	0	29	0	2,500.00
19/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	393	0	393	0	0.00
19/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	402	0	402	0	0.00
19/01/2018	R035 On 01-February-18			Bond Future	9.46	98.8620	9.4590	98.8620	36,961.00
19/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2152	2	2152	2	0.00
19/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2308	2	2308	2	0.00
19/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2230	2	2230	2	0.00
19/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R035 On 03-May-18			Bond Future	9.51	96.2084	9.5131	96.2084	29,080.00
19/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3013	3	3013	3	0.00
19/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	3089	3	3089	3	0.00
19/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2937	3	2937	3	0.00
19/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R186 On 01-February-18			Bond Future	8.49	113.6733	8.4865	113.6733	90,201.00
19/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	748	1	748	1	1,460.00
19/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	2	0	2	0	1,460.00
19/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3120	3	3120	3	0.00
19/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3366	3	3366	3	0.00
19/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4925	5	4925	5	0.00
19/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3242	3	3242	3	0.00
19/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1890	2	1890	2	0.00
19/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7387	7	7387	7	0.00
19/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3181	3	3181	3	0.00
19/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	33	0	33	0	0.00
19/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	23	0	23	0	6,200.00
19/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	158	0	158	0	775.00
19/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	2	0	2	0	775.00
19/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
19/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	28	0	28	0	0.00
19/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	30	0	30	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
19/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	659	1	659	1	0.00
19/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5037	5	5037	5	0.00
19/01/2018	R186 On 03-May-18			Bond Future	8.53	115.7965	8.5271	115.7965	43,996.00
19/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5331	5	5331	5	1,120.00
19/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9892	10	9892	10	0.00
19/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3534	4	3534	4	0.00
19/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2527	3	2527	3	0.00
19/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3489	3	3489	3	0.00
19/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7730	8	7730	8	0.00
19/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4772	5	4772	5	0.00
19/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3182	3	3182	3	0.00
19/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7566	8	7566	8	0.00
19/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1562	2	1562	2	4,745.00
19/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	730	1	730	1	4,745.00
19/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3445	3	3445	3	0.00
19/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	980	1	980	1	0.00
19/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	582	1	582	1	0.00
19/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1478	2	1478	2	0.00
19/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1115	1	1115	1	4,745.00
19/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	160	0	160	0	3,200.00
19/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	999	1	999	1	0.00
19/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	174	0	174	0	10,640.00
19/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2390	2	2390	2	0.00
19/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4216	4	4216	4	0.00
19/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	51	0	51	0	0.00
19/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	962	1	962	1	0.00
19/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	465	0	465	0	0.00
19/01/2018	R197 On 01-February-18			Bond Future	297.88	297.8889	297.8767	297.8889	2,350.00
19/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3783	4	3783	4	0.00
19/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3793	4	3793	4	0.00
19/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3803	4	3803	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
19/01/2018	R197 On 03-May-18			Bond Future	303.46	303.4714	303.4592	303.4714	165.00
19/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	991	1	991	1	0.00
19/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1001	1	1001	1	0.00
19/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	981	1	981	1	0.00
19/01/2018	R202 On 01-February-18			Bond Future	237.57	237.5783	237.5701	237.5783	21,504.00
19/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11500	11	11500	11	0.00
19/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11490	11	11490	11	0.00
19/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11510	12	11510	12	0.00
19/01/2018	R202 On 03-May-18			Bond Future	242.02	242.0306	242.0224	242.0306	1,552.00
19/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	706	1	706	1	0.00
19/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	704	1	704	1	0.00
19/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	702	1	702	1	0.00
19/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6170	6	6170	6	0.00
19/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6154	6	6154	6	0.00
19/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6162	6	6162	6	0.00
19/01/2018	R204 On 01-February-18			Bond Future	7.03	101.8296	7.0314	101.8296	29,665.00
19/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	183	0	183	0	0.00
19/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	200	0	200	0	0.00
19/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	191	0	191	0	0.00
19/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R204 On 03-May-18			Bond Future	6.82	103.7316	6.8196	103.7316	0.00
19/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	212	0	212	0	0.00
19/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	216	0	216	0	0.00
19/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	207	0	207	0	0.00
19/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	50	0	50	0	0.00
19/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	49	0	49	0	0.00



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19/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	47	0	47	0	0.00
19/01/2018	R207 On 01-February-18			Bond Future	7.11	100.6369	7.1108	100.6369	44,972.00
19/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	869	1	869	1	0.00
19/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	904	1	904	1	0.00
19/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	886	1	886	1	0.00
19/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R207 On 03-May-18			Bond Future	7.05	102.5166	7.0492	102.5166	4,156.00
19/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	890	1	890	1	0.00
19/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	876	1	876	1	0.00
19/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	863	1	863	1	0.00
19/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	62	0	62	0	0.00
19/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	65	0	65	0	0.00
19/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	60	0	60	0	0.00
19/01/2018	R208 On 01-February-18			Bond Future	7.40	100.5282	7.3953	100.5282	35,458.00
19/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1207	1	1207	1	0.00
19/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1234	1	1234	1	0.00
19/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1180	1	1180	1	0.00
19/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	1	0	1	0	0.00
19/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	1	0	1	0	0.00
19/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	1	0	1	0	0.00
19/01/2018	R208 On 03-May-18			Bond Future	7.38	99.0046	7.3797	99.0046	3,665.00
19/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1187	1	1187	1	0.00
19/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1226	1	1226	1	0.00
19/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1206	1	1206	1	0.00
19/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	190	0	190	0	0.00
19/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	195	0	195	0	0.00
19/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	201	0	201	0	0.00
19/01/2018	R209 On 01-February-18			Bond Future	9.41	74.8589	9.4076	74.8589	141,429.00
19/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2243	2	2243	2	0.00
19/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3206	3	3206	3	0.00
19/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1633	2	1633	2	0.00
19/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2297	2	2297	2	0.00

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19/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2351	2	2351	2	0.00
19/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4527	4	4527	4	0.00
19/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3030	3	3030	3	0.00
19/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	636	1	636	1	220.00
19/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2461	2	2461	2	5,000.00
19/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3922	4	3922	4	0.00
19/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	608	1	608	1	157.00
19/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3147	3	3147	3	0.00
19/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3264	3	3264	3	0.00
19/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1315	1	1315	1	739.00
19/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5254	5	5254	5	0.00
19/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	178	0	178	0	0.00
19/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	209	0	209	0	0.00
19/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	19	0	19	0	3,000.00
19/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	100	0	100	0	7,500.00
19/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1169	1	1169	1	0.00
19/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	79	0	79	0	157.00
19/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1210	1	1210	1	0.00
19/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	89	0	89	0	739.00
19/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	554	1	554	1	0.00
19/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	39	0	39	0	7,488.00
19/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	8	0	8	0	739.00
19/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	221	0	221	0	0.00
19/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	403	0	403	0	377.00
19/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	84	0	84	0	220.00
19/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	198	0	198	0	0.00
19/01/2018	R209 On 03-May-18			Bond Future	9.46	73.1078	9.4567	73.1078	10,499.00
19/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3829	4	3829	4	0.00
19/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5563	5	5563	5	0.00
19/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8125	8	8125	8	0.00
19/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3399	3	3399	3	435.00
19/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4507	4	4507	4	0.00
19/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3785	4	3785	4	0.00
19/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3873	4	3873	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
19/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	968	1	968	1	5,000.00
19/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1260	1	1260	1	0.00
19/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1220	1	1220	1	0.00
19/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1240	1	1240	1	0.00
19/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	663	1	663	1	435.00
19/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	224	0	224	0	435.00
19/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1455	2	1455	2	0.00
19/01/2018	R209 On 02-August-18			Bond Future	9.51	74.4748	9.5063	74.4748	0.00
19/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8852	9	8852	9	0.00
19/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5999	6	5999	6	0.00
19/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3743	4	3743	4	435.00
19/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6761	7	6761	7	0.00
19/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6852	7	6852	7	0.00
19/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6806	7	6806	7	0.00
19/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1244	1	1244	1	0.00
19/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2724	3	2724	3	0.00
19/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1217	1	1217	1	0.00
19/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1230	1	1230	1	0.00
19/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1505	2	1505	2	435.00
19/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	682	1	682	1	435.00
19/01/2018	R209 On 01-November-18			Bond Future	9.55	72.7619	9.5518	72.7619	0.00
19/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71986	72	71986	72	0.00
19/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71986	72	71986	72	0.00
19/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7996	8	7996	8	0.00
19/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5402	5	5402	5	0.00
19/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71986	72	71986	72	0.00
19/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3348	3	3348	3	255.00
19/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2894	3	2894	3	255.00
19/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1684	2	1684	2	255.00
19/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4773	5	4773	5	0.00
19/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 01-February-18			Bond Future	187.08	187.0915	187.0846	187.0915	2,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5295	5	5295	5	0.00
19/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5285	5	5285	5	0.00
19/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5275	5	5275	5	0.00
19/01/2018	R210 On 03-May-18			Bond Future	188.17	188.1727	188.1658	188.1727	0.00
19/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3284	3	3284	3	0.00
19/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3274	3	3274	3	0.00
19/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3294	3	3294	3	0.00
19/01/2018	R212 On 01-February-18			Bond Future	151.33	151.2479	151.3274	151.2479	3,825.00
19/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3363	3	3363	3	0.00
19/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3373	3	3373	3	0.00
19/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3383	3	3383	3	0.00
19/01/2018	R212 On 03-May-18			Bond Future	154.16	154.0823	154.1634	154.0823	1,292.00
19/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
19/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	127	0	127	0	0.00
19/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	137	0	137	0	0.00
19/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	117	0	117	0	0.00
19/01/2018	R213 On 01-February-18			Bond Future	9.11	87.0824	9.1130	87.0824	58,890.00
19/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2264	2	2264	2	0.00
19/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2210	2	2210	2	0.00
19/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2156	2	2156	2	0.00
19/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	186	0	186	0	0.00
19/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	197	0	197	0	0.00
19/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	176	0	176	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
19/01/2018	R213 On 03-May-18			Bond Future	9.16	85.1594	9.1600	85.1594	4,350.00
19/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3725	4	3725	4	0.00
19/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3769	4	3769	4	0.00
19/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3813	4	3813	4	0.00
19/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1097	1	1097	1	0.00
19/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1135	1	1135	1	0.00
19/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1116	1	1116	1	0.00
19/01/2018	R214 On 01-February-18			Bond Future	9.57	74.3497	9.5681	74.3497	42,030.00
19/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2062	2	2062	2	0.00
19/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2169	2	2169	2	0.00
19/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2115	2	2115	2	0.00
19/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	295	0	295	0	0.00
19/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	281	0	281	0	0.00
19/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	310	0	310	0	0.00
19/01/2018	R214 On 03-May-18			Bond Future	9.62	72.4425	9.6170	72.4425	8,267.00
19/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3857	4	3857	4	0.00
19/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3902	4	3902	4	0.00
19/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3813	4	3813	4	0.00
19/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1398	1	1398	1	0.00
19/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1376	1	1376	1	0.00
19/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1355	1	1355	1	0.00
19/01/2018	R248 On 01-February-18			Bond Future	9.60	95.3351	9.5982	95.3351	74,184.00
19/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2920	3	2920	3	0.00
19/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3060	3	3060	3	0.00
19/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2990	3	2990	3	0.00
19/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	335	0	335	0	0.00
19/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	303	0	303	0	0.00
19/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	319	0	319	0	0.00
19/01/2018	R248 On 03-May-18			Bond Future	9.65	92.6789	9.6479	92.6789	5,643.00
19/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5304	5	5304	5	0.00
19/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5246	5	5246	5	0.00
19/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5188	5	5188	5	0.00
19/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1667	2	1667	2	0.00
19/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1693	2	1693	2	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1641	2	1641	2	0.00

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