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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
24/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	2025 On 01-February-18			Bond Future	130.65	130.6636	130.6478	130.6636	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
24/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3252	3	3252	3	0.00
24/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3232	3	3232	3	0.00
24/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3242	3	3242	3	0.00
24/01/2018	2025 On 03-May-18			Bond Future	133.09	133.1120	133.0948	133.1120	21.00
24/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	115	0	115	0	0.00
24/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	105	0	105	0	0.00
24/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	125	0	125	0	0.00
24/01/2018	2025 On 02-August-18			Bond Future	135.55	135.5714	135.5527	135.5714	0.00
24/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1107	1	1107	1	0.00
24/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1117	1	1117	1	0.00
24/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1097	1	1097	1	0.00
24/01/2018	2029 On 01-February-18			Bond Future	100.65	100.6627	100.6521	100.6627	0.00
24/01/2018	2029 On 03-May-18			Bond Future	101.52	101.5309	101.5193	101.5309	1,370.00
24/01/2018	2029 On 02-August-18			Bond Future	103.43	103.4407	103.4279	103.4407	0.00
24/01/2018	2030 On 01-February-18			Bond Future	8.87	93.6078	8.8693	93.6078	44,386.00
24/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	3471	3	3471	3	0.00
24/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	3537	3	3537	3	0.00
24/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	3405	3	3405	3	0.00
24/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 03-May-18			Bond Future	8.92	95.3563	8.9154	95.3563	28,586.00
24/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	3834	4	3834	4	0.00
24/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	3963	4	3963	4	0.00
24/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	3899	4	3899	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
24/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 02-August-18			Bond Future	8.96	93.1315	8.9642	93.1315	0.00
24/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	3267	3	3267	3	0.00
24/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	3331	3	3331	3	0.00
24/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	3203	3	3203	3	0.00
24/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
24/01/2018	2032 On 01-February-18			Bond Future	9.07	96.2434	9.0746	96.2434	33,512.00
24/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	3626	3	3626	3	0.00
24/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1783	2	1783	2	7,800.00
24/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	3556	3	3556	3	0.00
24/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	1195	1	1195	1	7,500.00
24/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2786	3	2786	3	750.00
24/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	2442	2	2442	2	6,800.00
24/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	3485	3	3485	3	0.00
24/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	260	0	260	0	0.00
24/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	6	0	6	0	0.00
24/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	24	0	24	0	0.00
24/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	41	0	41	0	0.00
24/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	7	0	7	0	0.00
24/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	6	0	6	0	0.00
24/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	110	0	110	0	0.00
24/01/2018	2032 On 03-May-18			Bond Future	9.12	93.8840	9.1219	93.8840	19,644.00
24/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4993	5	4993	5	0.00
24/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	5047	5	5047	5	0.00
24/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	5101	5	5101	5	0.00
24/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	812	1	812	1	0.00
24/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	843	1	843	1	0.00
24/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	827	1	827	1	0.00
24/01/2018	2032 On 02-August-18			Bond Future	9.17	95.6370	9.1701	95.6370	0.00
24/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5514	5	5514	5	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
24/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5466	5	5466	5	0.00
24/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5419	5	5419	5	0.00
24/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	1910	2	1910	2	0.00
24/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	1932	2	1932	2	0.00
24/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	1888	2	1888	2	0.00
24/01/2018	2033 On 01-February-18			Bond Future	104.86	104.8730	104.8623	104.8730	5,730.00
24/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4788	5	4788	5	0.00
24/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4798	5	4798	5	0.00
24/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4778	5	4778	5	0.00
24/01/2018	2033 On 03-May-18			Bond Future	105.74	105.7502	105.7385	105.7502	1,282.00
24/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1951	2	1951	2	0.00
24/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1961	2	1961	2	0.00
24/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1971	2	1971	2	0.00
24/01/2018	2033 On 02-August-18			Bond Future	107.73	107.7393	107.7265	107.7393	0.00
24/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2204	2	2204	2	0.00
24/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2214	2	2214	2	0.00
24/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2194	2	2194	2	0.00
24/01/2018	2037 On 01-February-18			Bond Future	9.38	92.3489	9.3848	92.3489	34,313.00
24/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3962	4	3962	4	2,070.00
24/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	3506	4	3506	4	0.00
24/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	3582	4	3582	4	0.00
24/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	3430	3	3430	3	0.00
24/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	7250	7	7250	7	0.00
24/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	10082	10	10082	10	0.00
24/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
24/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	15	0	15	0	0.00
24/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	19	0	19	0	0.00
24/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	8	0	8	0	0.00
24/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	17	0	17	0	0.00
24/01/2018	2037 On 03-May-18			Bond Future	9.44	94.0740	9.4372	94.0740	21,327.00
24/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	5294	5	5294	5	0.00
24/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5408	5	5408	5	0.00
24/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5351	5	5351	5	0.00
24/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1078	1	1078	1	0.00
24/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1097	1	1097	1	0.00
24/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1059	1	1059	1	0.00
24/01/2018	2037 On 02-August-18			Bond Future	9.49	91.5748	9.4922	91.5748	0.00
24/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5930	6	5930	6	0.00
24/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5981	6	5981	6	0.00
24/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	6031	6	6031	6	0.00
24/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2298	2	2298	2	0.00
24/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2349	2	2349	2	0.00
24/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2323	2	2323	2	0.00
24/01/2018	2038 On 01-February-18			Bond Future	125.76	125.9745	125.7620	125.9745	16,668.00
24/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	11168	11	11168	11	0.00
24/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	11188	11	11188	11	0.00
24/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	11178	11	11178	11	0.00
24/01/2018	2038 On 03-May-18			Bond Future	128.12	128.3351	128.1177	128.3351	6,293.00
24/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	4152	4	4152	4	0.00
24/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	4172	4	4172	4	0.00
24/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	4162	4	4162	4	0.00
24/01/2018	2038 On 02-August-18			Bond Future	130.48	130.6991	130.4764	130.6991	0.00

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24/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	4054	4	4054	4	0.00
24/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	4064	4	4064	4	0.00
24/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	4074	4	4074	4	0.00
24/01/2018	2040 On 01-February-18			Bond Future	9.46	96.0409	9.4598	96.0409	27,491.00
24/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3557	4	3557	4	0.00
24/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3719	4	3719	4	0.00
24/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3638	4	3638	4	0.00
24/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	24	0	24	0	0.00
24/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	21	0	21	0	0.00
24/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	26	0	26	0	0.00
24/01/2018	2040 On 03-May-18			Bond Future	9.51	97.8350	9.5124	97.8350	5,139.00
24/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5866	6	5866	6	0.00
24/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5927	6	5927	6	0.00
24/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5446	6	5446	6	1,500.00
24/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1228	1	1228	1	1,500.00
24/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5806	6	5806	6	0.00
24/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1188	1	1188	1	0.00
24/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	5902	6	5902	6	0.00
24/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1317	1	1317	1	0.00
24/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1167	1	1167	1	0.00
24/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1148	1	1148	1	0.00
24/01/2018	2040 On 02-August-18			Bond Future	9.57	95.1557	9.5676	95.1557	0.00
24/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6477	7	6477	7	0.00
24/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6424	7	6424	7	0.00
24/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6370	6	6370	6	0.00
24/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2463	2	2463	2	0.00
24/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2491	2	2491	2	0.00
24/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2436	2	2436	2	0.00
24/01/2018	2044 On 01-February-18			Bond Future	9.48	93.2600	9.4846	93.2600	19,222.00
24/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	3569	4	3569	4	0.00
24/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3651	4	3651	4	0.00

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24/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3732	4	3732	4	0.00
24/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	24	0	24	0	0.00
24/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	29	0	29	0	0.00
24/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	26	0	26	0	0.00
24/01/2018	2044 On 03-May-18			Bond Future	9.54	95.0020	9.5354	95.0020	6,148.00
24/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	6072	6	6072	6	0.00
24/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	6010	6	6010	6	0.00
24/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5949	6	5949	6	0.00
24/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1189	1	1189	1	0.00
24/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1209	1	1209	1	0.00
24/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1169	1	1169	1	0.00
24/01/2018	2044 On 02-August-18			Bond Future	9.59	92.3950	9.5886	92.3950	0.00
24/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6490	7	6490	7	0.00
24/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6599	7	6599	7	0.00
24/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6544	7	6544	7	0.00
24/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2531	2	2531	2	0.00
24/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2504	2	2504	2	0.00
24/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2559	3	2559	3	0.00
24/01/2018	2046 On 01-February-18			Bond Future	120.72	120.7274	120.7167	120.7274	18,669.00
24/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	12183	12	12183	12	0.00
24/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	12193	12	12193	12	0.00
24/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	12203	12	12203	12	0.00
24/01/2018	2046 On 03-May-18			Bond Future	121.38	121.3900	121.3780	121.3900	8,964.00
24/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	6562	7	6562	7	0.00
24/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	6572	7	6572	7	0.00
24/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	6552	7	6552	7	0.00
24/01/2018	2046 On 02-August-18			Bond Future	123.66	123.6732	123.6599	123.6732	0.00
24/01/2018	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
24/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	5130	5	5130	5	0.00
24/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	5110	5	5110	5	0.00
24/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	5120	5	5120	5	0.00
24/01/2018	2050 On 01-February-18			Bond Future	126.08	126.0878	126.0767	126.0878	19,586.00
24/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	14163	14	14163	14	0.00
24/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14153	14	14153	14	0.00
24/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	14173	14	14173	14	0.00
24/01/2018	2050 On 03-May-18			Bond Future	128.44	128.4504	128.4382	128.4504	7,179.00
24/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	7192	7	7192	7	0.00
24/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	7172	7	7172	7	0.00
24/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	7182	7	7182	7	0.00
24/01/2018	2050 On 02-August-18			Bond Future	129.12	129.1335	129.1199	129.1335	0.00
24/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	8420	8	8420	8	0.00
24/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	8400	8	8400	8	0.00
24/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	8410	8	8410	8	0.00
24/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	AL37 On 01-February-18			Index Future	574.86	574.5650	574.8550	574.5650	0.00
24/01/2018	AL37 On 03-May-18			Index Future	585.59	585.2950	585.5900	585.2950	0.00
24/01/2018	AL37 On 02-August-18			Index Future	596.53	596.2290	596.5270	596.2290	0.00
24/01/2018	AL7T On 01-February-18			Index Future	666.36	665.9460	666.3570	665.9460	0.00
24/01/2018	AL7T On 03-May-18			Index Future	678.80	678.3830	678.7990	678.3830	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
24/01/2018	AL7T On 02-August-18			Index Future	691.48	691.0550	691.4770	691.0550	0.00
24/01/2018	ALBI On 01-February-18			Index Future	603.45	603.4520	603.4490	603.4520	563.00
24/01/2018	ALBI On 03-May-18			Index Future	614.72	614.7210	614.7170	614.7210	609.00
24/01/2018	ALBI On 02-August-18			Index Future	626.20	626.2040	626.1980	626.2040	0.00
24/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	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
24/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2018	EL28 On 01-February-18			Bond Future	128.98	128.9868	128.9805	128.9868	0.00
24/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3319	3	3319	3	0.00
24/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3329	3	3329	3	0.00
24/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3309	3	3309	3	0.00
24/01/2018	EL28 On 03-May-18			Bond Future	129.64	129.6442	129.6368	129.6442	0.00
24/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3543	4	3543	4	0.00
24/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3553	4	3553	4	0.00
24/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3563	4	3563	4	0.00
24/01/2018	EL28 On 02-August-18			Bond Future	132.07	132.0827	132.0739	132.0827	0.00
24/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2866	3	2866	3	0.00
24/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2876	3	2876	3	0.00
24/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2856	3	2856	3	0.00
24/01/2018	ES33 On 01-February-18			Bond Future	10.58	79.7331	10.5788	79.7331	1,455.00
24/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2498	3	2498	3	0.00
24/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2557	3	2557	3	0.00
24/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2616	3	2616	3	0.00
24/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
24/01/2018	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
24/01/2018	ES33 On 03-May-18			Bond Future	10.67	77.4310	10.6709	77.4310	9,466.00
24/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	3145	3	3145	3	0.00
24/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3260	3	3260	3	0.00
24/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3202	3	3202	3	0.00
24/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 02-August-18			Bond Future	10.76	78.8768	10.7648	78.8768	0.00
24/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2216	2	2216	2	0.00
24/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2274	2	2274	2	0.00
24/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2332	2	2332	2	0.00
24/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
24/01/2018	ES42 On 01-February-18			Bond Future	10.74	83.2995	10.7432	83.2995	798.00
24/01/2018	ES42 On 03-May-18			Bond Future	10.83	80.5942	10.8341	80.5942	7,957.00
24/01/2018	ES42 On 02-August-18			Bond Future	10.93	82.0988	10.9250	82.0988	0.00
24/01/2018	GOVI On 01-February-18			GOVI	602.26	602.1760	602.2610	602.1760	183.00
24/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	212310	21	212310	21	0.00
24/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	212210	21	212210	21	0.00
24/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	212410	21	212410	21	0.00
24/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 03-May-18			GOVI	613.51	613.4210	613.5070	613.4210	550.00
24/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	232170	23	232170	23	0.00
24/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	232370	23	232370	23	0.00
24/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	232270	23	232270	23	0.00
24/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 02-August-18			GOVI	624.97	624.8800	624.9650	624.8800	0.00
24/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	192550	19	192550	19	0.00
24/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	192450	19	192450	19	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
24/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	192650	19	192650	19	0.00
24/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
24/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
24/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2018	IGOV On 01-February-18			Index Future	250.27	250.3740	250.2740	250.3740	875.00
24/01/2018	IGOV On 03-May-18			Index Future	254.96	255.0640	254.9610	255.0640	683.00
24/01/2018	IGOV On 02-August-18			Index Future	259.76	259.8620	259.7550	259.8620	0.00
24/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
24/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
24/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
24/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4200	100.4300	100.4200	0.00
24/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.3700	99.3900	99.3700	0.00
24/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
24/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
24/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
24/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
24/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1300	99.1400	99.1300	0.00
24/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4500	99.4700	99.4500	0.00
24/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.7900	99.8200	99.7900	0.00
24/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.72	100.6900	100.7200	100.6900	0.00
24/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.43	98.3900	98.4300	98.3900	0.00
24/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.81	95.7300	95.8100	95.7300	0.00
24/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.00	94.9100	95.0000	94.9100	0.00
24/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.16	94.0500	94.1600	94.0500	0.00
24/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.29	94.1700	94.2900	94.1700	0.00
24/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.46	96.3200	96.4600	96.3200	51.00
24/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.57	96.4200	96.5700	96.4200	0.00
24/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.72	97.5600	97.7200	97.5600	0.00
24/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.89	99.7200	99.8900	99.7200	0.00
24/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.11	100.9400	101.1100	100.9400	0.00
24/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.18	96.0000	96.1800	96.0000	0.00
24/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.08	93.9200	94.0800	93.9200	0.00
24/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.05	90.8900	91.0500	90.8900	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
24/01/2018	IS10 On 15-June-26			Interest Rate Swap	89.77	89.5900	89.7700	89.5900	0.00
24/01/2018	IS10 On 21-September-26			Interest Rate Swap	91.90	91.7100	91.9000	91.7100	0.00
24/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.68	95.4800	95.6800	95.4800	0.00
24/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.23	94.0200	94.2300	94.0200	0.00
24/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.29	96.0800	96.2900	96.0800	0.00
24/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.02	99.8100	100.0200	99.8100	0.00
24/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.36	100.1500	100.3600	100.1500	0.00
24/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.57	95.3500	95.5700	95.3500	0.00
24/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
24/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,500.00
24/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
24/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
24/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
24/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
24/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
24/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
24/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
24/01/2018	R023 On 01-February-18			Bond Future	7.66	103.7159	7.6618	103.7159	18,465.00
24/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2681	3	2681	3	0.00
24/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2721	3	2721	3	0.00
24/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2641	3	2641	3	0.00
24/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R023 On 03-May-18			Bond Future	7.67	101.7235	7.6662	101.7235	22,898.00
24/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2626	3	2626	3	0.00
24/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5850	6	5850	6	0.00
24/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2690	3	2690	3	0.00
24/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2658	3	2658	3	0.00
24/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	249	0	249	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
24/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	14	0	14	0	2,500.00
24/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	255	0	255	0	0.00
24/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	262	0	262	0	0.00
24/01/2018	R035 On 01-February-18			Bond Future	9.30	100.2700	9.3001	100.2700	36,961.00
24/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	3449	3	3449	3	0.00
24/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	3605	4	3605	4	0.00
24/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	3527	4	3527	4	0.00
24/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R035 On 03-May-18			Bond Future	9.35	97.6427	9.3494	97.6427	39,534.00
24/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	4333	4	4333	4	0.00
24/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4409	4	4409	4	0.00
24/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	4257	4	4257	4	0.00
24/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R186 On 01-February-18			Bond Future	8.35	114.5212	8.3536	114.5212	60,871.00
24/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	1139	1	1139	1	1,460.00
24/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
24/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3975	4	3975	4	0.00
24/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	4230	4	4230	4	0.00
24/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5810	6	5810	6	0.00
24/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	4103	4	4103	4	0.00
24/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2630	3	2630	3	0.00
24/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	8275	8	8275	8	0.00
24/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	4039	4	4039	4	0.00
24/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
24/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	10	0	10	0	775.00
24/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
24/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
24/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R186 On 01-February-18	8.97	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
24/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	162	0	162	0	0.00
24/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4148	4	4148	4	0.00
24/01/2018	R186 On 03-May-18			Bond Future	8.39	116.6603	8.3885	116.6603	82,417.00
24/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	6072	6	6072	6	1,120.00
24/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10770	11	10770	11	0.00
24/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	4152	4	4152	4	0.00
24/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	3041	3	3041	3	0.00
24/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	4103	4	4103	4	0.00
24/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8566	8	8566	8	0.00
24/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	3085	3	3085	3	0.00
24/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3767	4	3767	4	0.00
24/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5482	5	5482	5	0.00
24/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	933	1	933	1	4,745.00
24/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	8398	8	8398	8	0.00
24/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1936	2	1936	2	4,745.00
24/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	4055	4	4055	4	0.00
24/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	691	1	691	1	0.00
24/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1068	1	1068	1	3,500.00
24/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1089	1	1089	1	0.00
24/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	389	0	389	0	0.00
24/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	93	0	93	0	3,200.00
24/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	797	1	797	1	4,745.00
24/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	705	1	705	1	0.00
24/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	102	0	102	0	10,640.00
24/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	1861	2	1861	2	0.00
24/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	26	0	26	0	0.00
24/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	3516	4	3516	4	0.00
24/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	677	1	677	1	0.00
24/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	304	0	304	0	0.00
24/01/2018	R197 On 01-February-18			Bond Future	297.82	297.8512	297.8154	297.8512	641.00
24/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3845	4	3845	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
24/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3855	4	3855	4	0.00
24/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3865	4	3865	4	0.00
24/01/2018	R197 On 03-May-18			Bond Future	303.39	303.4325	303.3935	303.4325	2,388.00
24/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1056	1	1056	1	0.00
24/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1066	1	1066	1	0.00
24/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1046	1	1046	1	0.00
24/01/2018	R202 On 01-February-18			Bond Future	237.24	237.5532	237.2369	237.5532	17,923.00
24/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11833	12	11833	12	0.00
24/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11823	12	11823	12	0.00
24/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11843	12	11843	12	0.00
24/01/2018	R202 On 03-May-18			Bond Future	241.68	242.0043	241.6802	242.0043	9,901.00
24/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	599	1	599	1	0.00
24/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	597	1	597	1	0.00
24/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	595	1	595	1	0.00
24/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6405	6	6405	6	0.00
24/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6389	6	6389	6	0.00
24/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6397	6	6397	6	0.00
24/01/2018	R204 On 01-February-18			Bond Future	6.92	101.9091	6.9241	101.9091	24,983.00
24/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	273	0	273	0	0.00
24/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	290	0	290	0	0.00
24/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	281	0	281	0	0.00
24/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R204 On 03-May-18			Bond Future	6.67	103.8127	6.6692	103.8127	9,396.00
24/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	280	0	280	0	0.00
24/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	285	0	285	0	0.00
24/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	275	0	275	0	0.00

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24/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	27	0	27	0	0.00
24/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	26	0	26	0	0.00
24/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	25	0	25	0	0.00
24/01/2018	R207 On 01-February-18			Bond Future	6.97	100.8895	6.9658	100.8895	35,827.00
24/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	1128	1	1128	1	0.00
24/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1163	1	1163	1	0.00
24/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	1146	1	1146	1	0.00
24/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R207 On 03-May-18			Bond Future	6.88	102.7741	6.8818	102.7741	15,808.00
24/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	1123	1	1123	1	0.00
24/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	1109	1	1109	1	0.00
24/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	1094	1	1094	1	0.00
24/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	31	0	31	0	0.00
24/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	33	0	33	0	0.00
24/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	30	0	30	0	0.00
24/01/2018	R208 On 01-February-18			Bond Future	7.25	100.9156	7.2542	100.9156	29,534.00
24/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1593	2	1593	2	0.00
24/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1620	2	1620	2	0.00
24/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1566	1	1566	1	0.00
24/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R208 On 03-May-18			Bond Future	7.23	99.3994	7.2254	99.3994	25,917.00
24/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1490	1	1490	1	0.00
24/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1534	1	1534	1	0.00
24/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1512	1	1512	1	0.00
24/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	105	0	105	0	0.00
24/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	108	0	108	0	0.00
24/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	112	0	112	0	0.00
24/01/2018	R209 On 01-February-18			Bond Future	9.28	75.9075	9.2794	75.9075	140,357.00
24/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2920	3	2920	3	0.00
24/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	4007	4	4007	4	0.00

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24/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	2165	2	2165	2	0.00
24/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2984	3	2984	3	0.00
24/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	3048	3	3048	3	0.00
24/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	5392	5	5392	5	0.00
24/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3816	4	3816	4	0.00
24/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	778	1	778	1	220.00
24/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	3176	3	3176	3	5,000.00
24/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4767	5	4767	5	0.00
24/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	4071	4	4071	4	0.00
24/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	737	1	737	1	157.00
24/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3944	4	3944	4	0.00
24/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1744	2	1744	2	739.00
24/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	6130	6	6130	6	0.00
24/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	9	0	9	0	0.00
24/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	13	0	13	0	0.00
24/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
24/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	3	0	3	0	7,500.00
24/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	427	1	427	1	0.00
24/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	2	0	2	0	739.00
24/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	99	0	99	0	0.00
24/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	2	0	2	0	157.00
24/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	456	1	456	1	0.00
24/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
24/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
24/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	15	0	15	0	0.00
24/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	52	0	52	0	377.00
24/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	2	0	2	0	220.00
24/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	12	0	12	0	0.00
24/01/2018	R209 On 03-May-18			Bond Future	9.32	74.1761	9.3249	74.1761	51,753.00
24/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4378	4	4378	4	0.00
24/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	6240	6	6240	6	0.00
24/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8943	9	8943	9	0.00
24/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3909	4	3909	4	435.00
24/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	5113	5	5113	5	0.00

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24/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4331	4	4331	4	0.00
24/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4426	5	4426	5	0.00
24/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	674	1	674	1	5,000.00
24/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	907	1	907	1	0.00
24/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	874	1	874	1	0.00
24/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	890	1	890	1	0.00
24/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	440	0	440	0	435.00
24/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	142	0	142	0	435.00
24/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1066	1	1066	1	0.00
24/01/2018	R209 On 02-August-18			Bond Future	9.37	75.5611	9.3709	75.5611	0.00
24/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9619	10	9619	10	0.00
24/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6641	7	6641	7	0.00
24/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7440	7	7440	7	0.00
24/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4239	4	4239	4	435.00
24/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7535	8	7535	8	0.00
24/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7487	8	7487	8	0.00
24/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1009	1	1009	1	0.00
24/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2306	2	2306	2	0.00
24/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	985	1	985	1	0.00
24/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	997	1	997	1	0.00
24/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1233	1	1233	1	435.00
24/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	533	1	533	1	435.00
24/01/2018	R209 On 01-November-18			Bond Future	9.41	73.8682	9.4129	73.8682	0.00
24/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72916	73	72916	73	0.00
24/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72916	73	72916	73	0.00
24/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8675	9	8675	9	0.00
24/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5959	6	5959	6	0.00
24/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72916	73	72916	73	0.00
24/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3759	4	3759	4	255.00
24/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2520	3	2520	3	255.00
24/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1432	1	1432	1	255.00
24/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4254	4	4254	4	0.00

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24/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 01-February-18			Bond Future	187.05	187.0701	187.0497	187.0701	1,460.00
24/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5330	5	5330	5	0.00
24/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5320	5	5320	5	0.00
24/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5310	5	5310	5	0.00
24/01/2018	R210 On 03-May-18			Bond Future	188.13	188.1505	188.1282	188.1505	699.00
24/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3322	3	3322	3	0.00
24/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3312	3	3312	3	0.00
24/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3332	3	3332	3	0.00
24/01/2018	R212 On 01-February-18			Bond Future	151.15	151.1989	151.1509	151.1989	3,825.00
24/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3539	3	3539	3	0.00
24/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3549	4	3549	4	0.00
24/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3559	4	3559	4	0.00
24/01/2018	R212 On 03-May-18			Bond Future	153.98	154.0321	153.9820	154.0321	2,818.00
24/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
24/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	308	0	308	0	0.00
24/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	318	0	318	0	0.00
24/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	298	0	298	0	0.00
24/01/2018	R213 On 01-February-18			Bond Future	8.94	88.1118	8.9445	88.1118	50,146.00
24/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	3234	3	3234	3	0.00
24/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	3170	3	3170	3	0.00
24/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	3106	3	3106	3	0.00
24/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	6	0	6	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
24/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	7	0	7	0	0.00
24/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	6	0	6	0	0.00
24/01/2018	R213 On 03-May-18			Bond Future	8.99	86.2081	8.9862	86.2081	17,626.00
24/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4519	4	4519	4	0.00
24/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4568	4	4568	4	0.00
24/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4617	5	4617	5	0.00
24/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	740	1	740	1	0.00
24/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	769	1	769	1	0.00
24/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	754	1	754	1	0.00
24/01/2018	R214 On 01-February-18			Bond Future	9.43	75.6228	9.4297	75.6228	39,136.00
24/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2771	3	2771	3	0.00
24/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2902	3	2902	3	0.00
24/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2836	3	2836	3	0.00
24/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	23	0	23	0	0.00
24/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	20	0	20	0	0.00
24/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	25	0	25	0	0.00
24/01/2018	R214 On 03-May-18			Bond Future	9.47	73.7394	9.4749	73.7394	21,145.00
24/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4516	5	4516	5	0.00
24/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4564	5	4564	5	0.00
24/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4467	5	4467	5	0.00
24/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1041	1	1041	1	0.00
24/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1024	1	1024	1	0.00
24/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1006	1	1006	1	0.00
24/01/2018	R248 On 01-February-18			Bond Future	9.46	96.9666	9.4597	96.9666	47,956.00
24/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3881	4	3881	4	0.00
24/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	4049	4	4049	4	0.00
24/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3965	4	3965	4	0.00
24/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	23	0	23	0	0.00
24/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	18	0	18	0	0.00
24/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	20	0	20	0	0.00
24/01/2018	R248 On 03-May-18			Bond Future	9.51	94.3411	9.5056	94.3411	29,385.00
24/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	6177	6	6177	6	0.00
24/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	6114	6	6114	6	0.00
24/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	6051	6	6051	6	0.00

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24/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1239	1	1239	1	0.00
24/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1260	1	1260	1	0.00
24/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1218	1	1218	1	0.00