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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
31/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	2025 On 01-February-18			Bond Future	129.91	129.9446	129.9076	129.9446	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3992	4	3992	4	0.00
31/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3972	4	3972	4	0.00
31/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3982	4	3982	4	0.00
31/01/2018	2025 On 03-May-18			Bond Future	132.34	132.3769	132.3378	132.3769	1,033.00
31/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	872	1	872	1	0.00
31/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	862	1	862	1	0.00
31/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	882	1	882	1	0.00
31/01/2018	2025 On 02-August-18			Bond Future	134.78	134.8161	134.7768	134.8161	0.00
31/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1883	2	1883	2	0.00
31/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1893	2	1893	2	0.00
31/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1873	2	1873	2	0.00
31/01/2018	2029 On 01-February-18			Bond Future	99.91	100.0379	99.9120	100.0379	0.00
31/01/2018	2029 On 03-May-18			Bond Future	100.76	100.8924	100.7630	100.8924	1,370.00
31/01/2018	2029 On 02-August-18			Bond Future	102.65	102.7852	102.6538	102.7852	0.00
31/01/2018	2030 On 01-February-18			Bond Future	8.98	92.5959	8.9756	92.5959	12,123.00
31/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2734	2	2734	2	0.00
31/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2800	2	2800	2	0.00
31/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2667	2	2667	2	0.00
31/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2030 On 03-May-18			Bond Future	9.03	94.3242	9.0257	94.3242	93,070.00
31/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	4139	4	4139	4	0.00
31/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	4233	4	4233	4	0.00
31/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	4186	4	4186	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
31/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	1040	1	1040	1	0.00
31/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	1022	1	1022	1	0.00
31/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	1058	1	1058	1	0.00
31/01/2018	2030 On 02-August-18			Bond Future	9.08	92.0776	9.0787	92.0776	127.00
31/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	4595	4	4595	4	0.00
31/01/2018	2030 On 02-August-18	8.51	Call	Bond Future	1758	2	1758	2	7,850.00
31/01/2018	2030 On 02-August-18	8.91	Call	Bond Future	2711	3	2711	3	7,850.00
31/01/2018	2030 On 02-August-18	9.50	Call	Bond Future	4762	4	4762	4	0.00
31/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	4637	4	4637	4	0.00
31/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	4554	4	4554	4	0.00
31/01/2018	2030 On 02-August-18	9.50	Put	Bond Future	2007	2	2007	2	7,850.00
31/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	2074	2	2074	2	0.00
31/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	2119	2	2119	2	0.00
31/01/2018	2030 On 02-August-18	8.91	Put	Bond Future	3847	4	3847	4	0.00
31/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	2097	2	2097	2	0.00
31/01/2018	2030 On 02-August-18	8.51	Put	Bond Future	5662	6	5662	6	0.00
31/01/2018	2032 On 01-February-18			Bond Future	9.19	95.1199	9.1856	95.1199	15,643.00
31/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2792	2	2792	2	0.00
31/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	858	1	858	1	7,800.00
31/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2720	2	2720	2	0.00
31/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	276	0	276	0	7,500.00
31/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2649	2	2649	2	0.00
31/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1933	1	1933	1	750.00
31/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1572	1	1572	1	6,800.00
31/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	170	1	170	1	0.00
31/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	15	0	15	0	0.00
31/01/2018	2032 On 03-May-18			Bond Future	9.24	92.7381	9.2368	92.7381	62,948.00
31/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4302	4	4302	4	0.00
31/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4353	4	4353	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
31/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4404	4	4404	4	0.00
31/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	962	1	962	1	0.00
31/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	999	1	999	1	0.00
31/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	980	1	980	1	0.00
31/01/2018	2032 On 02-August-18			Bond Future	9.29	94.4674	9.2890	94.4674	2.00
31/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4902	5	4902	5	0.00
31/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4857	5	4857	5	0.00
31/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4813	5	4813	5	0.00
31/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2165	2	2165	2	0.00
31/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2189	2	2189	2	0.00
31/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2140	2	2140	2	0.00
31/01/2018	2033 On 01-February-18			Bond Future	103.81	104.3733	103.8130	104.3733	5,730.00
31/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	5837	5	5837	5	0.00
31/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	5847	5	5847	5	0.00
31/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	5827	5	5827	5	0.00
31/01/2018	2033 On 03-May-18			Bond Future	104.67	105.2392	104.6670	105.2392	6,055.00
31/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	3023	2	3023	2	0.00
31/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	3033	2	3033	2	0.00
31/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	3043	2	3043	2	0.00
31/01/2018	2033 On 02-August-18			Bond Future	106.63	107.2136	106.6311	107.2136	0.00
31/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	3299	3	3299	3	0.00
31/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	3309	3	3309	3	0.00
31/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	3289	3	3289	3	0.00
31/01/2018	2037 On 01-February-18			Bond Future	9.47	91.1136	9.4706	91.1136	13,491.00
31/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3249	3	3249	3	2,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2784	2	2784	2	0.00
31/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2862	2	2862	2	0.00
31/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2706	2	2706	2	0.00
31/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6545	6	6545	6	0.00
31/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9377	9	9377	9	0.00
31/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
31/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
31/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2037 On 03-May-18			Bond Future	9.53	92.8142	9.5259	92.8142	42,866.00
31/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4696	4	4696	4	0.00
31/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4805	4	4805	4	0.00
31/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4751	4	4751	4	0.00
31/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1197	1	1197	1	0.00
31/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1219	1	1219	1	0.00
31/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1176	1	1176	1	0.00
31/01/2018	2037 On 02-August-18			Bond Future	9.58	90.2892	9.5838	90.2892	731.00
31/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5401	5	5401	5	0.00
31/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5449	5	5449	5	0.00
31/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5498	5	5498	5	0.00
31/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2499	3	2499	3	0.00
31/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2554	3	2554	3	0.00
31/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2527	3	2527	3	0.00
31/01/2018	2038 On 01-February-18			Bond Future	123.93	124.1559	123.9273	124.1559	5,938.00
31/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	13003	13	13003	13	0.00
31/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	13023	13	13023	13	0.00
31/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	13013	13	13013	13	0.00
31/01/2018	2038 On 03-May-18			Bond Future	126.25	126.4801	126.2454	126.4801	19,721.00
31/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00

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31/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	6025	6	6025	6	0.00
31/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	6045	6	6045	6	0.00
31/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	6035	6	6035	6	0.00
31/01/2018	2038 On 02-August-18			Bond Future	128.56	128.8029	128.5645	128.8029	0.00
31/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	5965	6	5965	6	0.00
31/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	5975	6	5975	6	0.00
31/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	5985	6	5985	6	0.00
31/01/2018	2040 On 01-February-18			Bond Future	9.57	94.5380	9.5707	94.5380	12,748.00
31/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2556	2	2556	2	0.00
31/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2722	2	2722	2	0.00
31/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2639	2	2639	2	0.00
31/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2040 On 03-May-18			Bond Future	9.63	96.3025	9.6268	96.3025	30,390.00
31/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5005	5	5005	5	0.00
31/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5063	5	5063	5	0.00
31/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	923	1	923	1	1,500.00
31/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4947	5	4947	5	0.00
31/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4606	4	4606	4	1,500.00
31/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6592	7	6592	7	0.00
31/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1325	2	1325	2	0.00
31/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1472	2	1472	2	0.00
31/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1302	1	1302	1	0.00
31/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1279	1	1279	1	0.00
31/01/2018	2040 On 02-August-18			Bond Future	9.69	93.5921	9.6857	93.5921	420.00
31/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5757	5	5757	5	0.00
31/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5706	5	5706	5	0.00
31/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5655	5	5655	5	0.00

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31/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2762	3	2762	3	0.00
31/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2792	3	2792	3	0.00
31/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2732	3	2732	3	0.00
31/01/2018	2044 On 01-February-18			Bond Future	9.60	91.5984	9.5956	91.5984	15,292.00
31/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2548	2	2548	2	0.00
31/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2632	2	2632	2	0.00
31/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2716	2	2716	2	0.00
31/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
31/01/2018	2044 On 03-May-18			Bond Future	9.65	93.3080	9.6498	93.3080	20,178.00
31/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5188	5	5188	5	0.00
31/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5129	5	5129	5	0.00
31/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5071	5	5071	5	0.00
31/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1321	2	1321	2	0.00
31/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1344	2	1344	2	0.00
31/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1298	2	1298	2	0.00
31/01/2018	2044 On 02-August-18			Bond Future	9.71	90.6669	9.7066	90.6669	0.00
31/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5757	5	5757	5	0.00
31/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5861	6	5861	6	0.00
31/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5809	5	5809	5	0.00
31/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2830	3	2830	3	0.00
31/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2799	3	2799	3	0.00
31/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2860	3	2860	3	0.00
31/01/2018	2046 On 01-February-18			Bond Future	119.02	119.0478	119.0173	119.0478	6,929.00
31/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	13883	14	13883	14	0.00
31/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	13893	14	13893	14	0.00
31/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	13903	14	13903	14	0.00
31/01/2018	2046 On 03-May-18			Bond Future	119.64	119.6766	119.6440	119.6766	20,962.00
31/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 03-May-18	127.95	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
31/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	8296	8	8296	8	0.00
31/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	8306	8	8306	8	0.00
31/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	8286	8	8286	8	0.00
31/01/2018	2046 On 02-August-18			Bond Future	121.89	121.9217	121.8890	121.9217	0.00
31/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	6901	7	6901	7	0.00
31/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	6881	7	6881	7	0.00
31/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	6891	7	6891	7	0.00
31/01/2018	2050 On 01-February-18			Bond Future	123.84	125.2306	123.8417	125.2306	7,722.00
31/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	16398	15	16398	15	0.00
31/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	16388	15	16388	15	0.00
31/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	16408	15	16408	15	0.00
31/01/2018	2050 On 03-May-18			Bond Future	126.16	127.5749	126.1584	127.5749	23,529.00
31/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	9472	8	9472	8	0.00
31/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	9452	8	9452	8	0.00
31/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	9462	8	9462	8	0.00
31/01/2018	2050 On 02-August-18			Bond Future	126.79	128.2353	126.7927	128.2353	0.00
31/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
31/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	10747	9	10747	9	0.00
31/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	10727	9	10727	9	0.00
31/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	10737	9	10737	9	0.00
31/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	8608 On 21-December-26			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
31/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	AL37 On 01-February-18			Index Future	573.17	571.5340	573.1650	571.5340	0.00
31/01/2018	AL37 On 03-May-18			Index Future	583.86	582.1980	583.8570	582.1980	0.00
31/01/2018	AL37 On 02-August-18			Index Future	594.75	593.0580	594.7500	593.0580	0.00
31/01/2018	AL7T On 01-February-18			Index Future	662.34	659.5020	662.3390	659.5020	0.00
31/01/2018	AL7T On 03-May-18			Index Future	674.70	671.8080	674.6960	671.8080	0.00
31/01/2018	AL7T On 02-August-18			Index Future	687.28	684.3400	687.2830	684.3400	0.00
31/01/2018	ALBI On 01-February-18			Index Future	599.02	596.3070	599.0150	596.3070	110.00
31/01/2018	ALBI On 03-May-18			Index Future	610.19	607.4340	610.1900	607.4340	830.00
31/01/2018	ALBI On 02-August-18			Index Future	621.57	618.7650	621.5740	618.7650	0.00
31/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C213 On 28-February-31			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
31/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2018	EL28 On 01-February-18			Bond Future	128.03	128.7369	128.0295	128.7369	0.00
31/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	4270	4	4270	4	0.00
31/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	4280	4	4280	4	0.00
31/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	4260	4	4260	4	0.00
31/01/2018	EL28 On 03-May-18			Bond Future	128.67	129.3872	128.6650	129.3872	0.00
31/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4515	4	4515	4	0.00
31/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4525	4	4525	4	0.00
31/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4535	4	4535	4	0.00
31/01/2018	EL28 On 02-August-18			Bond Future	131.08	131.8144	131.0793	131.8144	0.00
31/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
31/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3861	3	3861	3	0.00
31/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3871	3	3871	3	0.00
31/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3851	3	3851	3	0.00
31/01/2018	ES33 On 01-February-18			Bond Future	10.67	78.6993	10.6711	78.6993	1,455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1926	2	1926	2	0.00
31/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1985	2	1985	2	0.00
31/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2044	2	2044	2	0.00
31/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 03-May-18			Bond Future	10.77	76.3767	10.7666	76.3767	9,466.00
31/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2561	2	2561	2	0.00
31/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2676	2	2676	2	0.00
31/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2619	2	2619	2	0.00
31/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 02-August-18			Bond Future	10.86	77.8009	10.8641	77.8009	0.00
31/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1620	1	1620	1	0.00
31/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1678	1	1678	1	0.00
31/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1736	1	1736	1	0.00
31/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
31/01/2018	ES42 On 01-February-18			Bond Future	10.85	82.0372	10.8461	82.0372	798.00
31/01/2018	ES42 On 03-May-18			Bond Future	10.94	79.3071	10.9407	79.3071	7,957.00
31/01/2018	ES42 On 02-August-18			Bond Future	11.04	80.7856	11.0355	80.7856	0.00
31/01/2018	GOVI On 01-February-18			GOVI	597.73	594.9610	597.7270	594.9610	183.00
31/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	166970	14	166970	14	0.00
31/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	166870	14	166870	14	0.00
31/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	167070	14	167070	14	0.00
31/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 03-May-18			GOVI	608.88	606.0620	608.8780	606.0620	597.00
31/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	185880	16	185880	16	0.00
31/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	186080	16	186080	16	0.00
31/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	185980	16	185980	16	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
31/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 02-August-18			GOVI	620.24	617.3680	620.2380	617.3680	0.00
31/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	145280	12	145280	12	0.00
31/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	145180	12	145180	12	0.00
31/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	145380	12	145380	12	0.00
31/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
31/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
31/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2018	IGOV On 01-February-18			Index Future	248.14	248.9930	248.1440	248.9930	437.00
31/01/2018	IGOV On 03-May-18			Index Future	252.79	253.6520	252.7860	253.6520	1,146.00
31/01/2018	IGOV On 02-August-18			Index Future	257.53	258.4120	257.5300	258.4120	0.00
31/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
31/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
31/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
31/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4800	100.4700	100.4800	0.00
31/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.48	99.5000	99.4800	99.5000	0.00
31/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
31/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
31/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
31/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8600	98.8500	98.8600	0.00
31/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2500	99.2400	99.2500	0.00
31/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.59	99.6100	99.5900	99.6100	0.00
31/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.97	100.0000	99.9700	100.0000	0.00
31/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.89	100.9300	100.8900	100.9300	0.00
31/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.64	98.6800	98.6400	98.6800	0.00
31/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.09	96.1700	96.0900	96.1700	0.00
31/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.32	95.4000	95.3200	95.4000	0.00
31/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.51	94.6000	94.5100	94.6000	0.00
31/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.68	94.7900	94.6800	94.7900	0.00
31/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.88	96.9900	96.8800	96.9900	51.00
31/01/2018	IS05 On 15-March-22			Interest Rate Swap	97.02	97.1400	97.0200	97.1400	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
31/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.22	98.3400	98.2200	98.3400	0.00
31/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.43	100.5500	100.4300	100.5500	0.00
31/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.68	101.8200	101.6800	101.8200	0.00
31/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.81	96.9500	96.8100	96.9500	0.00
31/01/2018	IS10 On 17-December-25			Interest Rate Swap	95.11	95.3500	95.1100	95.3500	0.00
31/01/2018	IS10 On 16-March-26			Interest Rate Swap	92.13	92.3700	92.1300	92.3700	0.00
31/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.88	91.1400	90.8800	91.1400	0.00
31/01/2018	IS10 On 21-September-26			Interest Rate Swap	93.05	93.3000	93.0500	93.3000	0.00
31/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.84	97.0900	96.8400	97.0900	0.00
31/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.41	95.6700	95.4100	95.6700	0.00
31/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.48	97.7400	97.4800	97.7400	0.00
31/01/2018	IS10 On 20-September-27			Interest Rate Swap	101.19	101.4500	101.1900	101.4500	0.00
31/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.54	101.8100	101.5400	101.8100	0.00
31/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.80	97.0800	96.8000	97.0800	0.00
31/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
31/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,500.00
31/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
31/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
31/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
31/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
31/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
31/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
31/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
31/01/2018	R023 On 01-February-18			Bond Future	7.75	103.0818	7.7453	103.0818	9,086.00
31/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2336	2	2336	2	0.00
31/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2376	2	2376	2	0.00
31/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2296	2	2296	2	0.00
31/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R023 On 01-February-18	8.33	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
31/01/2018	R023 On 03-May-18			Bond Future	7.76	101.0760	7.7553	101.0760	66,191.00
31/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2325	2	2325	2	0.00
31/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5500	5	5500	5	0.00
31/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2387	2	2387	2	0.00
31/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2356	2	2356	2	0.00
31/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	299	0	299	0	0.00
31/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	17	0	17	0	2,500.00
31/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	307	0	307	0	0.00
31/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	314	0	314	0	0.00
31/01/2018	R035 On 01-February-18			Bond Future	9.38	99.0796	9.3807	99.0796	36,841.00
31/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2788	2	2788	2	0.00
31/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2944	2	2944	2	0.00
31/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2866	2	2866	2	0.00
31/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R035 On 03-May-18			Bond Future	9.43	96.4286	9.4327	96.4286	55,845.00
31/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	5074	5	5074	5	0.00
31/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	5127	5	5127	5	0.00
31/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	5020	5	5020	5	0.00
31/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	1438	2	1438	2	0.00
31/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	1416	2	1416	2	0.00
31/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	1393	2	1393	2	0.00
31/01/2018	R035 On 02-August-18			Bond Future	9.49	98.2269	9.4861	98.2269	3.00
31/01/2018	R035 On 02-August-18	9.42	Call	Bond Future	3856	4	3856	4	0.00
31/01/2018	R035 On 02-August-18	9.44	Call	Bond Future	3926	4	3926	4	0.00
31/01/2018	R035 On 02-August-18	9.43	Call	Bond Future	3891	4	3891	4	0.00
31/01/2018	R035 On 02-August-18	9.44	Put	Bond Future	4294	5	4294	5	0.00
31/01/2018	R035 On 02-August-18	9.43	Put	Bond Future	4339	5	4339	5	0.00
31/01/2018	R035 On 02-August-18	9.42	Put	Bond Future	4384	5	4384	5	0.00
31/01/2018	R186 On 01-February-18			Bond Future	8.46	113.4077	8.4605	113.4077	23,023.00
31/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	341	0	341	0	1,460.00
31/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
31/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3260	3	3260	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
31/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3516	3	3516	3	0.00
31/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5095	5	5095	5	0.00
31/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3388	3	3388	3	0.00
31/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1905	1	1905	1	0.00
31/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7560	7	7560	7	0.00
31/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3324	3	3324	3	0.00
31/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
31/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	0	0	0	0	775.00
31/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
31/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
31/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	79	0	79	0	0.00
31/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4862	5	4862	5	0.00
31/01/2018	R186 On 03-May-18			Bond Future	8.50	115.5243	8.5004	115.5243	181,683.00
31/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5411	5	5411	5	1,120.00
31/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10047	10	10047	10	0.00
31/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3566	3	3566	3	0.00
31/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2529	2	2529	2	0.00
31/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3520	3	3520	3	0.00
31/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7859	7	7859	7	0.00
31/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4838	4	4838	4	0.00
31/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	2569	2	2569	2	0.00
31/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3204	3	3204	3	0.00
31/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3474	3	3474	3	0.00
31/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7692	7	7692	7	0.00
31/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	689	1	689	1	4,745.00
31/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1535	1	1535	1	4,745.00
31/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	838	1	838	1	0.00
31/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1306	1	1306	1	0.00
31/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1282	1	1282	1	3,500.00
31/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	475	1	475	1	0.00
31/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	963	1	963	1	4,745.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	116	0	116	0	3,200.00
31/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	855	1	855	1	0.00
31/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	126	0	126	0	10,640.00
31/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2190	2	2190	2	0.00
31/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	33	0	33	0	0.00
31/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4001	4	4001	4	0.00
31/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	821	1	821	1	0.00
31/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	372	0	372	0	0.00
31/01/2018	R186 On 02-August-18			Bond Future	8.54	112.3779	8.5418	112.3779	51.00
31/01/2018	R186 On 02-August-18	8.47	Call	Bond Future	2443	2	2443	2	0.00
31/01/2018	R186 On 02-August-18	8.46	Call	Bond Future	2416	2	2416	2	0.00
31/01/2018	R186 On 02-August-18	8.48	Call	Bond Future	2471	2	2471	2	0.00
31/01/2018	R186 On 02-August-18	8.46	Put	Bond Future	2935	3	2935	3	0.00
31/01/2018	R186 On 02-August-18	8.47	Put	Bond Future	2899	3	2899	3	0.00
31/01/2018	R186 On 02-August-18	8.48	Put	Bond Future	2864	3	2864	3	0.00
31/01/2018	R186 On 01-November-18			Bond Future	8.57	8.5300	8.5744	8.5300	0.00
31/01/2018	R186 On 01-November-18	8.46	Call	Bond Future	2996	0	2996	0	5,000.00
31/01/2018	R186 On 01-November-18	8.53	Call	Bond Future	3187	0	3187	0	0.00
31/01/2018	R186 On 01-November-18	9.14	Call	Bond Future	5335	0	5335	0	0.00
31/01/2018	R186 On 01-November-18	8.52	Call	Bond Future	3160	0	3160	0	0.00
31/01/2018	R186 On 01-November-18	7.96	Call	Bond Future	1861	0	1861	0	5,000.00
31/01/2018	R186 On 01-November-18	8.54	Call	Bond Future	3215	0	3215	0	0.00
31/01/2018	R186 On 01-November-18	9.14	Put	Bond Future	1911	0	1911	0	5,000.00
31/01/2018	R186 On 01-November-18	8.52	Put	Bond Future	3496	0	3496	0	0.00
31/01/2018	R186 On 01-November-18	7.96	Put	Bond Future	5744	0	5744	0	0.00
31/01/2018	R186 On 01-November-18	8.54	Put	Bond Future	3428	0	3428	0	0.00
31/01/2018	R186 On 01-November-18	8.53	Put	Bond Future	3462	0	3462	0	0.00
31/01/2018	R186 On 01-November-18	8.46	Put	Bond Future	3706	0	3706	0	0.00
31/01/2018	R197 On 01-February-18			Bond Future	296.76	297.4496	296.7644	297.4496	641.00
31/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	4896	4	4896	4	0.00
31/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	4906	4	4906	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
31/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	4916	4	4916	4	0.00
31/01/2018	R197 On 03-May-18			Bond Future	302.32	303.0176	302.3158	303.0176	2,388.00
31/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	2134	1	2134	1	0.00
31/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	2144	1	2144	1	0.00
31/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	2124	1	2124	1	0.00
31/01/2018	R202 On 01-February-18			Bond Future	234.81	236.0272	234.8073	236.0272	13,021.00
31/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	14263	13	14263	13	0.00
31/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	14253	13	14253	13	0.00
31/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	14273	13	14273	13	0.00
31/01/2018	R202 On 03-May-18			Bond Future	239.20	240.4451	239.1996	240.4451	23,050.00
31/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	230	0	230	0	0.00
31/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	230	0	230	0	0.00
31/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	229	0	229	0	0.00
31/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	8519	7	8519	7	0.00
31/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	8501	7	8501	7	0.00
31/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	8510	7	8510	7	0.00
31/01/2018	R204 On 01-February-18			Bond Future	7.04	101.7738	7.0390	101.7738	8,320.00
31/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	177	0	177	0	0.00
31/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	193	0	193	0	0.00
31/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	185	0	185	0	0.00
31/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R204 On 03-May-18			Bond Future	6.83	103.6734	6.8346	103.6734	22,580.00
31/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	201	0	201	0	0.00
31/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	206	0	206	0	0.00
31/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	197	0	197	0	0.00
31/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	49	0	49	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
31/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	47	0	47	0	0.00
31/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	46	0	46	0	0.00
31/01/2018	R207 On 01-February-18			Bond Future	7.05	100.6495	7.0496	100.6495	8,414.00
31/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	978	1	978	1	0.00
31/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1013	1	1013	1	0.00
31/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	996	1	996	1	0.00
31/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R207 On 03-May-18			Bond Future	6.98	102.5281	6.9799	102.5281	47,558.00
31/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	975	1	975	1	0.00
31/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	961	1	961	1	0.00
31/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	947	1	947	1	0.00
31/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	39	0	39	0	0.00
31/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	40	0	40	0	0.00
31/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	37	0	37	0	0.00
31/01/2018	R208 On 01-February-18			Bond Future	7.34	100.5293	7.3400	100.5293	20,935.00
31/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1357	1	1357	1	0.00
31/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1384	1	1384	1	0.00
31/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1331	1	1331	1	0.00
31/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R208 On 03-May-18			Bond Future	7.32	99.0043	7.3201	99.0043	33,549.00
31/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1282	1	1282	1	0.00
31/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1324	1	1324	1	0.00
31/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1303	1	1303	1	0.00
31/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	136	0	136	0	0.00
31/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	140	0	140	0	0.00
31/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	145	0	145	0	0.00
31/01/2018	R209 On 01-February-18			Bond Future	9.38	74.7287	9.3756	74.7287	72,001.00
31/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2241	2	2241	2	0.00
31/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3341	3	3341	3	0.00
31/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1449	1	1449	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2307	2	2307	2	0.00
31/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2372	2	2372	2	0.00
31/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4727	4	4727	4	0.00
31/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3149	3	3149	3	0.00
31/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	87	0	87	0	220.00
31/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2502	2	2502	2	5,000.00
31/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4103	4	4103	4	0.00
31/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	70	0	70	0	157.00
31/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3277	3	3277	3	0.00
31/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3405	3	3405	3	0.00
31/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	986	1	986	1	739.00
31/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5466	5	5466	5	0.00
31/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	0	0	0	0	7,500.00
31/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	401	1	401	1	0.00
31/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
31/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	157.00
31/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	453	1	453	1	0.00
31/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	739.00
31/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	6	0	6	0	0.00
31/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
31/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
31/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	0	0	0	0	377.00
31/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	220.00
31/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 03-May-18			Bond Future	9.42	72.9742	9.4240	72.9742	77,692.00
31/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5626	5	5626	5	0.00
31/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3829	4	3829	4	0.00
31/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8285	8	8285	8	0.00
31/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4533	4	4533	4	0.00
31/01/2018	R209 On 03-May-18	9.77	Call	Bond Future	3471	3	3471	3	0.00
31/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3384	3	3384	3	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	R209 On 03-May-18	9.19	Call	Bond Future	1455	1	1455	1	250.00
31/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3784	3	3784	3	0.00
31/01/2018	R209 On 03-May-18	9.47	Call	Bond Future	2271	2	2271	2	0.00
31/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3875	4	3875	4	0.00
31/01/2018	R209 On 03-May-18	9.47	Put	Bond Future	1960	2	1960	2	250.00
31/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	772	1	772	1	5,000.00
31/01/2018	R209 On 03-May-18	9.77	Put	Bond Future	1176	1	1176	1	250.00
31/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1038	1	1038	1	0.00
31/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1001	1	1001	1	0.00
31/01/2018	R209 On 03-May-18	9.19	Put	Bond Future	3070	3	3070	3	0.00
31/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1019	1	1019	1	0.00
31/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	505	1	505	1	435.00
31/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1219	1	1219	1	0.00
31/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	162	0	162	0	435.00
31/01/2018	R209 On 02-August-18			Bond Future	9.47	74.3348	9.4730	74.3348	816.00
31/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8994	9	8994	9	0.00
31/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6091	6	6091	6	0.00
31/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3789	4	3789	4	435.00
31/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6866	6	6866	6	0.00
31/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6959	7	6959	7	0.00
31/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6912	7	6912	7	0.00
31/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2548	3	2548	3	0.00
31/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1127	1	1127	1	0.00
31/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1101	1	1101	1	0.00
31/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1114	1	1114	1	0.00
31/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1375	1	1375	1	435.00
31/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	601	1	601	1	435.00
31/01/2018	R209 On 01-November-18			Bond Future	9.52	72.6156	9.5182	72.6156	0.00
31/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72209	72	72209	72	0.00
31/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72209	72	72209	72	0.00
31/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8114	8	8114	8	0.00
31/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5484	5	5484	5	0.00
31/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72209	72	72209	72	0.00
31/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3393	3	3393	3	255.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2753	3	2753	3	255.00
31/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1579	2	1579	2	255.00
31/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4595	5	4595	5	0.00
31/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 01-February-18			Bond Future	185.65	186.6825	185.6483	186.6825	0.00
31/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	6732	6	6732	6	0.00
31/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	6722	6	6722	6	0.00
31/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	6712	6	6712	6	0.00
31/01/2018	R210 On 03-May-18			Bond Future	186.70	187.7520	186.6962	187.7520	2,159.00
31/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	4754	4	4754	4	0.00
31/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	4744	4	4744	4	0.00
31/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	4764	4	4764	4	0.00
31/01/2018	R212 On 01-February-18			Bond Future	151.04	151.0879	151.0431	151.0879	3,352.00
31/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3647	4	3647	4	0.00
31/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3657	4	3657	4	0.00
31/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3667	4	3667	4	0.00
31/01/2018	R212 On 03-May-18			Bond Future	153.87	153.9162	153.8685	153.9162	4,755.00
31/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
31/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	421	0	421	0	0.00
31/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	431	0	431	0	0.00
31/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	411	0	411	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
31/01/2018	R213 On 01-February-18			Bond Future	9.06	87.0898	9.0556	87.0898	10,157.00
31/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2474	2	2474	2	0.00
31/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2409	2	2409	2	0.00
31/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2345	2	2345	2	0.00
31/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R213 On 03-May-18			Bond Future	9.10	85.1658	9.1011	85.1658	45,278.00
31/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3851	4	3851	4	0.00
31/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3898	4	3898	4	0.00
31/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3945	4	3945	4	0.00
31/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	838	1	838	1	0.00
31/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	871	1	871	1	0.00
31/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	855	1	855	1	0.00
31/01/2018	R213 On 02-August-18			Bond Future	9.15	86.7540	9.1479	86.7540	1.00
31/01/2018	R213 On 02-August-18	9.07	Call	Bond Future	2722	3	2722	3	0.00
31/01/2018	R213 On 02-August-18	9.06	Call	Bond Future	2693	2	2693	2	0.00
31/01/2018	R213 On 02-August-18	9.05	Call	Bond Future	2664	2	2664	2	0.00
31/01/2018	R213 On 02-August-18	9.06	Put	Bond Future	3273	3	3273	3	0.00
31/01/2018	R213 On 02-August-18	9.05	Put	Bond Future	3311	4	3311	4	0.00
31/01/2018	R213 On 02-August-18	9.07	Put	Bond Future	3236	3	3236	3	0.00
31/01/2018	R214 On 01-February-18			Bond Future	9.54	74.3231	9.5356	74.3231	10,923.00
31/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1983	2	1983	2	0.00
31/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2119	2	2119	2	0.00
31/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2051	2	2051	2	0.00
31/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R214 On 03-May-18			Bond Future	9.58	72.4143	9.5839	72.4143	50,015.00
31/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3893	4	3893	4	0.00
31/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3939	4	3939	4	0.00
31/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3847	4	3847	4	0.00
31/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1200	1	1200	1	0.00
31/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1179	1	1179	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1159	1	1159	1	0.00
31/01/2018	R248 On 01-February-18			Bond Future	9.57	95.3018	9.5656	95.3018	5,152.00
31/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2881	2	2881	2	0.00
31/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3054	3	3054	3	0.00
31/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2968	2	2968	2	0.00
31/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
31/01/2018	R248 On 03-May-18			Bond Future	9.61	92.6437	9.6147	92.6437	97,299.00
31/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5300	5	5300	5	0.00
31/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5240	5	5240	5	0.00
31/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5180	5	5180	5	0.00
31/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1361	2	1361	2	0.00
31/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1385	2	1385	2	0.00
31/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1337	2	1337	2	0.00