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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/01/2018 TO: 15/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0904 On 31-March-36			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
15/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	2025 On 01-February-18			Bond Future	130.79	130.7997	130.7933	130.7997	1,070.00
15/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3107	3	3	3	0.00
15/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3087	3	3	3	0.00
15/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3097	3	3	3	0.00
15/01/2018	2025 On 03-May-18			Bond Future	133.25	133.2518	133.2454	133.2518	0.00
15/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	25	0	0	0	0.00
15/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	35	0	0	0	0.00
15/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	45	0	0	0	0.00
15/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 02-August-18			Bond Future	135.71	135.7211	135.7128	135.7211	0.00
15/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	947	1	1	1	0.00
15/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	957	1	1	1	0.00
15/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	937	1	1	1	0.00
15/01/2018	2029 On 01-February-18			Bond Future	100.69	100.6965	100.6922	100.6965	1,370.00
15/01/2018	2029 On 03-May-18			Bond Future	101.56	101.5661	101.5619	101.5661	0.00
15/01/2018	2029 On 02-August-18			Bond Future	103.48	103.4821	103.4764	103.4821	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
15/01/2018	2030 On 01-February-18			Bond Future	9.06	92.0171	92.4671	92.0171	71,083.00
15/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2145	2	2	2	0.00
15/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2211	2	2	2	0.00
15/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2079	2	2	2	0.00
15/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 03-May-18			Bond Future	9.11	93.7365	94.1949	93.7365	50.00
15/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2484	2	2	2	0.00
15/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2614	2	3	2	0.00
15/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2549	2	3	2	0.00
15/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 02-August-18			Bond Future	9.17	91.4864	91.9520	91.4864	0.00
15/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1896	1	2	1	0.00
15/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1960	1	2	1	0.00
15/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1832	1	2	1	0.00
15/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
15/01/2018	2032 On 01-February-18			Bond Future	9.26	94.5287	95.0128	94.5287	38,482.00
15/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2590	2	3	2	0.00
15/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1285	1	1	1	7,800.00
15/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2535	2	3	2	0.00
15/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	923	1	1	1	7,500.00
15/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2480	2	2	2	0.00
15/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1957	2	2	2	750.00
15/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1717	2	2	2	6,800.00
15/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1382	2	1	2	0.00
15/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	380	1	0	1	0.00
15/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	590	1	1	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
15/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	711	1	1	1	0.00
15/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	396	1	0	1	0.00
15/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	364	1	0	1	0.00
15/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1007	1	1	1	0.00
15/01/2018	2032 On 03-May-18			Bond Future	9.32	92.1378	92.6309	92.1378	0.00
15/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4527	4	5	4	0.00
15/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4572	4	5	4	0.00
15/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4618	4	5	4	0.00
15/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1748	2	2	2	0.00
15/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1796	2	2	2	0.00
15/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1772	2	2	2	0.00
15/01/2018	2032 On 02-August-18			Bond Future	9.37	93.8632	94.3642	93.8632	0.00
15/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5010	5	5	5	0.00
15/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4968	5	5	5	0.00
15/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4926	5	5	5	0.00
15/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2853	3	3	3	0.00
15/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2881	3	3	3	0.00
15/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2826	3	3	3	0.00
15/01/2018	2033 On 01-February-18			Bond Future	105.24	105.3800	105.2402	105.3800	5,730.00
15/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4410	4	4	4	0.00
15/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4420	4	4	4	0.00
15/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4400	4	4	4	0.00
15/01/2018	2033 On 03-May-18			Bond Future	106.13	106.2676	106.1252	106.2676	384.00
15/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1565	1	2	1	0.00
15/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1575	1	2	1	0.00
15/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1585	1	2	1	0.00
15/01/2018	2033 On 02-August-18			Bond Future	108.13	108.2723	108.1259	108.2723	0.00

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15/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1804	2	2	2	0.00
15/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1814	2	2	2	0.00
15/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1794	2	2	2	0.00
15/01/2018	2037 On 01-February-18			Bond Future	9.55	90.5859	91.0361	90.5859	43,916.00
15/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2974	3	3	3	2,000.00
15/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2611	2	3	2	0.00
15/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2670	2	3	2	0.00
15/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2552	2	3	2	0.00
15/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5960	6	6	6	0.00
15/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8758	8	9	8	0.00
15/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	3	0	0	0	2,000.00
15/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	36	0	0	0	2,000.00
15/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	430	1	0	1	0.00
15/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	468	1	0	1	0.00
15/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	347	1	0	1	0.00
15/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	448	1	0	1	0.00
15/01/2018	2037 On 03-May-18			Bond Future	9.60	92.2786	92.7372	92.2786	0.00
15/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4951	5	5	5	0.00
15/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5048	5	5	5	0.00
15/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4999	5	5	5	0.00
15/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2077	2	2	2	0.00
15/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2104	2	2	2	0.00
15/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2050	2	2	2	0.00
15/01/2018	2037 On 02-August-18			Bond Future	9.66	89.7508	90.2167	89.7508	0.00
15/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5563	5	6	5	0.00
15/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5608	5	6	5	0.00
15/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5653	5	6	5	0.00
15/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3292	4	3	4	0.00
15/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3353	4	3	4	0.00
15/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3323	4	3	4	0.00

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15/01/2018	2038 On 01-February-18			Bond Future	126.41	126.0166	126.4124	126.0166	19,909.00
15/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10518	11	11	11	0.00
15/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10538	11	11	11	0.00
15/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10528	11	11	11	0.00
15/01/2018	2038 On 03-May-18			Bond Future	128.78	128.3792	128.7824	128.3792	0.00
15/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3488	4	3	4	0.00
15/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3508	4	4	4	0.00
15/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3498	4	3	4	0.00
15/01/2018	2038 On 02-August-18			Bond Future	131.16	130.7508	131.1602	130.7508	0.00
15/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3370	4	3	4	0.00
15/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3380	4	3	4	0.00
15/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3390	4	3	4	0.00
15/01/2018	2040 On 01-February-18			Bond Future	9.61	94.1452	94.5853	94.1452	27,826.00
15/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2727	3	3	3	0.00
15/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2853	3	3	3	0.00
15/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2790	3	3	3	0.00
15/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	512	1	1	1	0.00
15/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	492	1	0	1	0.00
15/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	534	1	1	1	0.00
15/01/2018	2040 On 03-May-18			Bond Future	9.67	95.9045	96.3526	95.9045	1,435.00
15/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5550	5	6	5	0.00
15/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5602	5	6	5	0.00
15/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5189	5	5	5	1,500.00

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15/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1344	1	1	1	1,500.00
15/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5498	5	5	5	0.00
15/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2241	2	2	2	0.00
15/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7379	8	7	8	0.00
15/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2420	3	2	3	0.00
15/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2212	2	2	2	0.00
15/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2184	2	2	2	0.00
15/01/2018	2040 On 02-August-18			Bond Future	9.73	93.1942	93.6495	93.1942	0.00
15/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6222	6	6	6	0.00
15/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6174	6	6	6	0.00
15/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6126	6	6	6	0.00
15/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3596	4	4	4	0.00
15/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3629	4	4	4	0.00
15/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3563	4	4	4	0.00
15/01/2018	2044 On 01-February-18			Bond Future	9.65	91.2031	91.6044	91.2031	21,014.00
15/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2647	2	3	2	0.00
15/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2708	3	3	3	0.00
15/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2770	3	3	3	0.00
15/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	550	1	1	1	0.00
15/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	595	1	1	1	0.00
15/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	572	1	1	1	0.00
15/01/2018	2044 On 03-May-18			Bond Future	9.71	92.9074	93.3160	92.9074	0.00
15/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5646	5	6	5	0.00
15/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5594	5	6	5	0.00
15/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5542	5	6	5	0.00
15/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2288	2	2	2	0.00
15/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2318	3	2	3	0.00
15/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2259	2	2	2	0.00
15/01/2018	2044 On 02-August-18			Bond Future	9.77	90.2661	90.6813	90.2661	0.00
15/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6157	6	6	6	0.00
15/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6253	6	6	6	0.00
15/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6205	6	6	6	0.00
15/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3732	4	4	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
15/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3699	4	4	4	0.00
15/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3766	4	4	4	0.00
15/01/2018	2046 On 01-February-18			Bond Future	122.92	123.1727	122.9240	123.1727	21,632.00
15/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	9976	10	10	10	0.00
15/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	9986	10	10	10	0.00
15/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	9996	10	10	10	0.00
15/01/2018	2046 On 03-May-18			Bond Future	123.63	123.8822	123.6290	123.8822	0.00
15/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	4311	4	4	4	0.00
15/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	4321	4	4	4	0.00
15/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	4301	4	4	4	0.00
15/01/2018	2046 On 02-August-18			Bond Future	125.96	126.2191	125.9594	126.2191	0.00
15/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	2831	3	3	3	0.00
15/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	2811	3	3	3	0.00
15/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	2821	3	3	3	0.00
15/01/2018	2050 On 01-February-18			Bond Future	128.64	128.6440	128.6389	128.6440	24,301.00
15/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	11601	12	12	12	0.00
15/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	11591	12	12	12	0.00
15/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	11611	12	12	12	0.00
15/01/2018	2050 On 03-May-18			Bond Future	131.05	131.0556	131.0508	131.0556	0.00
15/01/2018	2050 On 03-May-18	135.61	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
15/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	4579	5	5	5	0.00
15/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	4559	5	5	5	0.00
15/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	4569	5	5	5	0.00
15/01/2018	2050 On 02-August-18			Bond Future	131.79	131.7949	131.7880	131.7949	0.00
15/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	5752	6	6	6	0.00
15/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	5732	6	6	6	0.00
15/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	5742	6	6	6	0.00
15/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	AL37 On 01-February-18			Index Future	571.75	570.3740	571.7480	570.3740	0.00
15/01/2018	AL37 On 03-May-18			Index Future	582.43	581.0320	582.4290	581.0320	0.00
15/01/2018	AL37 On 02-August-18			Index Future	593.33	591.9140	593.3310	591.9140	0.00
15/01/2018	AL7T On 01-February-18			Index Future	660.53	657.9480	660.5290	657.9480	0.00
15/01/2018	AL7T On 03-May-18			Index Future	672.87	670.2420	672.8680	670.2420	0.00
15/01/2018	AL7T On 02-August-18			Index Future	685.46	682.7960	685.4640	682.7960	0.00
15/01/2018	ALBI On 01-February-18			Index Future	596.54	594.0700	596.5430	594.0700	781.00
15/01/2018	ALBI On 03-May-18			Index Future	607.69	605.1710	607.6860	605.1710	0.00
15/01/2018	ALBI On 02-August-18			Index Future	619.06	616.5050	619.0620	616.5050	0.00
15/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C023 On 28-February-23			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
15/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C212 On 31-January-22			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
15/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2018	EL28 On 01-February-18			Bond Future	129.01	129.2376	129.0053	129.2376	0.00
15/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3295	3	3	3	0.00
15/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3305	3	3	3	0.00
15/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3285	3	3	3	0.00
15/01/2018	EL28 On 03-May-18			Bond Future	129.66	129.9008	129.6644	129.9008	0.00
15/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 03-May-18	133.18	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
15/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3516	3	4	3	0.00
15/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3526	3	4	3	0.00
15/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3536	3	4	3	0.00
15/01/2018	EL28 On 02-August-18			Bond Future	132.11	132.3512	132.1085	132.3512	0.00
15/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2831	3	3	3	0.00
15/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2841	3	3	3	0.00
15/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2821	3	3	3	0.00
15/01/2018	ES33 On 01-February-18			Bond Future	10.70	78.5868	78.9323	78.5868	9,466.00
15/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1739	1	2	1	0.00
15/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1798	1	2	1	0.00
15/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1857	2	2	2	0.00
15/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 03-May-18			Bond Future	10.80	76.2637	76.6155	76.2637	0.00
15/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2372	2	2	2	0.00
15/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2488	2	2	2	0.00
15/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2430	2	2	2	0.00
15/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 02-August-18			Bond Future	10.90	77.6919	78.0492	77.6919	0.00
15/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1433	1	1	1	0.00
15/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1490	1	1	1	0.00
15/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1548	1	2	1	0.00
15/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
15/01/2018	ES42 On 01-February-18			Bond Future	10.90	81.7410	82.0643	81.7410	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2018	ES42 On 03-May-18			Bond Future	11.00	79.0071	79.3363	79.0071	0.00
15/01/2018	ES42 On 02-August-18			Bond Future	11.09	80.4863	80.8206	80.4863	0.00
15/01/2018	GOVI On 01-February-18			GOVI	595.20	592.6650	595.1960	592.6650	716.00
15/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	141660	12	14	12	0.00
15/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	141560	12	14	12	0.00
15/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	141760	12	14	12	0.00
15/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 03-May-18			GOVI	606.32	603.7400	606.3150	603.7400	0.00
15/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	160250	13	16	13	0.00
15/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	160450	13	16	13	0.00
15/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	160350	13	16	13	0.00
15/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 02-August-18			GOVI	617.67	615.0480	617.6650	615.0480	0.00
15/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	119550	9	12	9	0.00
15/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	119450	9	12	9	0.00
15/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	119650	9	12	9	0.00
15/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
15/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
15/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2018	IGOV On 01-February-18			Index Future	251.49	251.5540	251.4870	251.5540	879.00
15/01/2018	IGOV On 03-May-18			Index Future	256.20	256.2700	256.2010	256.2700	269.00
15/01/2018	IGOV On 02-August-18			Index Future	261.03	261.1050	261.0310	261.1050	0.00
15/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
15/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
15/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.99	100.0000	99.9900	100.0000	0.00
15/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.40	100.4300	100.4000	100.4300	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
15/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.4100	99.3700	99.4100	0.00
15/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
15/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
15/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4700	98.4600	98.4700	0.00
15/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.78	98.8100	98.7800	98.8100	0.00
15/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1700	99.1300	99.1700	0.00
15/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.5100	99.4500	99.5100	0.00
15/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.80	99.8800	99.8000	99.8800	0.00
15/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.75	100.8100	100.7500	100.8100	0.00
15/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.51	98.5500	98.5100	98.5500	0.00
15/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.85	95.9900	95.8500	95.9900	0.00
15/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.05	95.2100	95.0500	95.2100	0.00
15/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.21	94.4100	94.2100	94.4100	0.00
15/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.35	94.5800	94.3500	94.5800	0.00
15/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.52	96.7700	96.5200	96.7700	51.00
15/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.64	96.9100	96.6400	96.9100	0.00
15/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.81	98.0900	97.8100	98.0900	0.00
15/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.00	100.2800	100.0000	100.2800	0.00
15/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.24	101.5300	101.2400	101.5300	0.00
15/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.32	96.6300	96.3200	96.6300	0.00
15/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.41	94.8400	94.4100	94.8400	0.00
15/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.39	91.8300	91.3900	91.8300	0.00
15/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.12	90.5700	90.1200	90.5700	0.00
15/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.27	92.7100	92.2700	92.7100	0.00
15/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.05	96.4900	96.0500	96.4900	0.00
15/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.62	95.0700	94.6200	95.0700	0.00
15/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.68	97.1500	96.6800	97.1500	0.00
15/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.40	100.8900	100.4000	100.8900	0.00
15/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.74	101.2500	100.7400	101.2500	0.00
15/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.97	96.5100	95.9700	96.5100	0.00
15/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
15/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	7.03	93.0300	92.9700	93.0300	0.00
15/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.94	93.1000	93.0600	93.1000	0.00
15/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.80	93.1650	93.2000	93.1650	2,500.00
15/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.74	93.2200	93.2600	93.2200	0.00
15/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.1800	93.2700	93.1800	0.00
15/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.1100	93.2000	93.1100	0.00
15/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.88	93.0400	93.1200	93.0400	0.00
15/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.98	92.9600	93.0200	92.9600	0.00
15/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
15/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
15/01/2018	R023 On 01-February-18			Bond Future	7.80	102.9155	103.1867	102.9155	60,572.00
15/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2124	2	2	2	0.00
15/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2163	2	2	2	0.00
15/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2086	2	2	2	0.00
15/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	19	0	0	0	0.00
15/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	17	0	0	0	0.00
15/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	16	0	0	0	0.00
15/01/2018	R023 On 03-May-18			Bond Future	7.81	100.9088	101.1849	100.9088	40.00
15/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2386	2	2	2	0.00
15/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5336	5	5	5	0.00
15/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2441	2	2	2	0.00
15/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2413	2	2	2	0.00
15/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	583	1	1	1	0.00
15/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	83	0	0	0	2,500.00
15/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	594	1	1	1	0.00
15/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	605	1	1	1	0.00
15/01/2018	R035 On 01-February-18			Bond Future	9.46	98.5458	98.9968	98.5458	48,972.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2160	2	2	2	0.00
15/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2316	2	2	2	0.00
15/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2238	2	2	2	0.00
15/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R035 On 03-May-18			Bond Future	9.51	95.8869	96.3462	95.8869	0.00
15/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3021	3	3	3	0.00
15/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	3097	3	3	3	0.00
15/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2945	2	3	2	0.00
15/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R186 On 01-February-18			Bond Future	8.50	113.1531	113.5899	113.1531	117,632.00
15/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	863	1	1	1	1,460.00
15/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	6	0	0	0	1,460.00
15/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3065	3	3	3	0.00
15/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3299	3	3	3	0.00
15/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4817	4	5	4	0.00
15/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1917	2	2	2	0.00
15/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7268	7	7	7	0.00
15/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3181	3	3	3	0.00
15/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3123	3	3	3	0.00
15/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	98	0	0	0	0.00
15/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	77	0	0	0	6,200.00
15/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	305	0	0	0	775.00
15/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	14	0	0	0	775.00
15/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	87	0	0	0	0.00
15/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
15/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	92	0	0	0	0.00
15/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	894	1	1	1	0.00
15/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5161	6	5	6	0.00
15/01/2018	R186 On 03-May-18			Bond Future	8.55	115.2675	115.7123	115.2675	6,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5538	5	6	5	1,120.00
15/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9867	9	10	9	0.00
15/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3862	4	4	4	0.00
15/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2916	3	3	3	0.00
15/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3820	4	4	4	0.00
15/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7796	7	8	7	0.00
15/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5017	5	5	5	0.00
15/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3778	4	4	4	0.00
15/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7640	7	8	7	0.00
15/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	948	1	1	1	0.00
15/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1433	2	1	2	0.00
15/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1989	2	2	2	0.00
15/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	348	0	0	0	3,200.00
15/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1454	2	1	2	0.00
15/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	370	0	0	0	10,640.00
15/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	149	0	0	0	1,120.00
15/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1412	2	1	2	0.00
15/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	794	1	1	1	0.00
15/01/2018	R197 On 01-February-18			Bond Future	297.95	297.9650	297.9507	297.9650	2,350.00
15/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3709	4	4	4	0.00
15/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3719	4	4	4	0.00
15/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3729	4	4	4	0.00
15/01/2018	R197 On 03-May-18			Bond Future	303.54	303.5510	303.5367	303.5510	165.00
15/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	913	1	1	1	0.00
15/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	923	1	1	1	0.00
15/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	903	1	1	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
15/01/2018	R202 On 01-February-18			Bond Future	237.62	237.6292	237.6195	237.6292	21,504.00
15/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11450	11	11	11	0.00
15/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11440	11	11	11	0.00
15/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11460	11	11	11	0.00
15/01/2018	R202 On 03-May-18			Bond Future	242.07	242.0840	242.0743	242.0840	54.00
15/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	751	1	1	1	0.00
15/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	749	1	1	1	0.00
15/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	747	1	1	1	0.00
15/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6163	6	6	6	0.00
15/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6147	6	6	6	0.00
15/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6155	6	6	6	0.00
15/01/2018	R204 On 01-February-18			Bond Future	7.02	101.7867	101.8344	101.7867	30,605.00
15/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	193	0	0	0	0.00
15/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	210	0	0	0	0.00
15/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	201	0	0	0	0.00
15/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R204 On 03-May-18			Bond Future	6.80	103.6886	103.7370	103.6886	0.00
15/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	254	0	0	0	0.00
15/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	259	0	0	0	0.00
15/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	250	0	0	0	0.00
15/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	83	0	0	0	0.00
15/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	81	0	0	0	0.00
15/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	79	0	0	0	0.00
15/01/2018	R207 On 01-February-18			Bond Future	7.17	100.4570	100.5755	100.4570	45,523.00
15/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	763	1	1	1	0.00
15/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	798	1	1	1	0.00
15/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	780	1	1	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
15/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	1	0	0	0	0.00
15/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R207 On 03-May-18			Bond Future	7.12	102.3341	102.4546	102.3341	0.00
15/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	873	1	1	1	0.00
15/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	861	1	1	1	0.00
15/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	849	1	1	1	0.00
15/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	155	0	0	0	0.00
15/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	159	0	0	0	0.00
15/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	152	0	0	0	0.00
15/01/2018	R208 On 01-February-18			Bond Future	7.45	100.2641	100.4583	100.2641	35,538.00
15/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1078	1	1	1	0.00
15/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1104	1	1	1	0.00
15/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1053	1	1	1	0.00
15/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	13	0	0	0	0.00
15/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	11	0	0	0	0.00
15/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	10	0	0	0	0.00
15/01/2018	R208 On 03-May-18			Bond Future	7.44	98.7363	98.9340	98.7363	0.00
15/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1228	1	1	1	0.00
15/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1263	1	1	1	0.00
15/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1246	1	1	1	0.00
15/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	369	0	0	0	0.00
15/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	376	0	0	0	0.00
15/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	384	0	0	0	0.00
15/01/2018	R209 On 01-February-18			Bond Future	9.40	74.6642	75.0449	74.6642	147,338.00
15/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2444	2	2	2	0.00
15/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3363	3	3	3	0.00
15/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1860	2	2	2	0.00
15/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2495	2	2	2	0.00
15/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2547	2	3	2	0.00
15/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4641	4	5	4	0.00
15/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3195	3	3	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
15/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	866	1	1	1	220.00
15/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2652	2	3	2	5,000.00
15/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4052	4	4	4	0.00
15/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3419	3	3	3	0.00
15/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	836	1	1	1	157.00
15/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3307	3	3	3	0.00
15/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1552	1	2	1	739.00
15/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5353	5	5	5	0.00
15/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	289	0	0	0	0.00
15/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	329	0	0	0	0.00
15/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	53	0	0	0	3,000.00
15/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	186	0	0	0	7,500.00
15/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1320	2	1	2	0.00
15/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	169	0	0	0	739.00
15/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	711	1	1	1	0.00
15/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	154	0	0	0	157.00
15/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1359	2	1	2	0.00
15/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	90	0	0	0	7,488.00
15/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	27	0	0	0	739.00
15/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	343	1	0	1	0.00
15/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	551	1	1	1	377.00
15/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	162	0	0	0	220.00
15/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	315	0	0	0	0.00
15/01/2018	R209 On 03-May-18			Bond Future	9.44	72.9100	73.2977	72.9100	0.00
15/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4315	4	4	4	0.00
15/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5959	6	6	6	0.00
15/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8414	8	8	8	0.00
15/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3904	4	4	4	435.00
15/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4960	5	5	5	0.00
15/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4273	4	4	4	0.00
15/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4357	4	4	4	0.00
15/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1339	1	1	1	5,000.00
15/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1668	2	2	2	0.00
15/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1623	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1645	2	2	2	0.00
15/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	978	1	1	1	435.00
15/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	431	0	0	0	435.00
15/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1880	2	2	2	0.00
15/01/2018	R209 On 02-August-18			Bond Future	9.49	74.2753	74.6693	74.2753	0.00
15/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9173	9	9	9	0.00
15/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6418	6	6	6	0.00
15/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4224	4	4	4	435.00
15/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7154	7	7	7	0.00
15/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7241	7	7	7	0.00
15/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7198	7	7	7	0.00
15/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3122	3	3	3	0.00
15/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1553	2	2	2	0.00
15/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1522	2	2	2	0.00
15/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1538	2	2	2	0.00
15/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1841	2	2	2	435.00
15/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	918	1	1	1	435.00
15/01/2018	R209 On 01-November-18			Bond Future	9.54	72.5605	72.9606	72.5605	0.00
15/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72073	72	72	72	0.00
15/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72073	72	72	72	0.00
15/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8350	8	8	8	0.00
15/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5818	6	6	6	0.00
15/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72073	72	72	72	0.00
15/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3715	4	4	4	255.00
15/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3223	3	3	3	255.00
15/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1951	2	2	2	255.00
15/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5054	5	5	5	0.00
15/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 01-February-18			Bond Future	187.13	187.4666	187.1267	187.4666	2,159.00
15/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 01-February-18	192.38	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
15/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5253	5	5	5	0.00
15/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5243	5	5	5	0.00
15/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5233	5	5	5	0.00
15/01/2018	R210 On 03-May-18			Bond Future	188.21	188.5561	188.2102	188.5561	0.00
15/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3240	3	3	3	0.00
15/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3230	3	3	3	0.00
15/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3250	3	3	3	0.00
15/01/2018	R212 On 01-February-18			Bond Future	151.37	151.3769	151.3690	151.3769	4,967.00
15/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3321	3	3	3	0.00
15/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3331	3	3	3	0.00
15/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3341	3	3	3	0.00
15/01/2018	R212 On 03-May-18			Bond Future	154.21	154.2148	154.2070	154.2148	0.00
15/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
15/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	83	0	0	0	0.00
15/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	93	0	0	0	0.00
15/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	73	0	0	0	0.00
15/01/2018	R213 On 01-February-18			Bond Future	9.14	86.4877	86.9273	86.4877	58,890.00
15/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2235	2	2	2	0.00
15/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2185	2	2	2	0.00
15/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2135	2	2	2	0.00
15/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	354	1	0	1	0.00
15/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	369	1	0	1	0.00
15/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	339	1	0	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
15/01/2018	R213 On 03-May-18			Bond Future	9.19	84.5543	85.0020	84.5543	0.00
15/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4004	4	4	4	0.00
15/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4045	4	4	4	0.00
15/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4086	4	4	4	0.00
15/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1567	2	2	2	0.00
15/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1611	2	2	2	0.00
15/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1589	2	2	2	0.00
15/01/2018	R214 On 01-February-18			Bond Future	9.58	74.0754	74.3990	74.0754	48,891.00
15/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2157	2	2	2	0.00
15/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2257	2	2	2	0.00
15/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2207	2	2	2	0.00
15/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	484	1	0	1	0.00
15/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	466	1	0	1	0.00
15/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	503	1	1	1	0.00
15/01/2018	R214 On 03-May-18			Bond Future	9.63	72.1635	72.4930	72.1635	0.00
15/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4264	4	4	4	0.00
15/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4306	4	4	4	0.00
15/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4222	4	4	4	0.00
15/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1907	2	2	2	0.00
15/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1882	2	2	2	0.00
15/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1858	2	2	2	0.00
15/01/2018	R248 On 01-February-18			Bond Future	9.62	94.9383	95.3520	94.9383	80,503.00
15/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3001	3	3	3	0.00
15/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3130	3	3	3	0.00
15/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3065	3	3	3	0.00
15/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	587	1	1	1	0.00
15/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	544	1	1	1	0.00
15/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	565	1	1	1	0.00
15/01/2018	R248 On 03-May-18			Bond Future	9.67	92.2753	92.6967	92.2753	20.00
15/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5805	6	6	6	0.00
15/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5751	6	6	6	0.00
15/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5697	5	6	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
15/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2346	3	2	3	0.00
15/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2376	3	2	3	0.00
15/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2316	3	2	3	0.00