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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	2025 On 01-February-18			Bond Future	129.43	129.4292	129.4325	129.4292	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
22/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4468	4	4468	4	0.00
22/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4448	4	4448	4	0.00
22/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4458	4	4458	4	0.00
22/12/2017	2025 On 03-May-18			Bond Future	131.86	131.8554	131.8588	131.8554	0.00
22/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1351	1	1351	1	0.00
22/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1341	1	1341	1	0.00
22/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1361	1	1361	1	0.00
22/12/2017	2025 On 02-August-18			Bond Future	134.32	134.3192	134.3207	134.3192	0.00
22/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2339	2	2339	2	0.00
22/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2349	2	2349	2	0.00
22/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2329	2	2329	2	0.00
22/12/2017	2029 On 01-February-18			Bond Future	100.15	100.1477	100.1504	100.1477	1,370.00
22/12/2017	2029 On 03-May-18			Bond Future	101.01	101.0070	101.0098	101.0070	0.00
22/12/2017	2029 On 02-August-18			Bond Future	102.93	102.9284	102.9298	102.9284	0.00
22/12/2017	2030 On 01-February-18			Bond Future	9.30	91.0145	9.3007	91.0145	71,608.00
22/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	527	1	527	1	0.00
22/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	593	1	593	1	0.00
22/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	461	1	461	1	0.00
22/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18			Bond Future	9.36	92.7150	9.3619	92.7150	0.00
22/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	836	1	836	1	0.00
22/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	966	1	966	1	0.00
22/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	901	1	901	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
22/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18			Bond Future	9.42	90.4571	9.4246	90.4571	0.00
22/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	228	0	228	0	0.00
22/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	293	0	293	0	0.00
22/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	164	0	164	0	0.00
22/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
22/12/2017	2032 On 01-February-18			Bond Future	9.47	93.6275	9.4720	93.6275	45,389.00
22/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2053	2	2053	2	0.00
22/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1113	1	1113	1	7,800.00
22/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2012	2	2012	2	0.00
22/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	852	1	852	1	7,500.00
22/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	1972	2	1972	2	0.00
22/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1594	2	1594	2	750.00
22/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1422	2	1422	2	6,800.00
22/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2837	3	2837	3	0.00
22/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1383	1	1383	1	0.00
22/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1753	2	1753	2	0.00
22/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1942	2	1942	2	0.00
22/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1414	1	1414	1	0.00
22/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1353	1	1353	1	0.00
22/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	2361	2	2361	2	0.00
22/12/2017	2032 On 03-May-18			Bond Future	9.53	91.2195	9.5324	91.2195	0.00
22/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	3791	4	3791	4	0.00
22/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	3831	4	3831	4	0.00
22/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	3871	4	3871	4	0.00
22/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2557	3	2557	3	0.00
22/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2616	3	2616	3	0.00
22/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2586	3	2586	3	0.00
22/12/2017	2032 On 02-August-18			Bond Future	9.59	92.9391	9.5921	92.9391	0.00
22/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4304	4	4304	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
22/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4266	4	4266	4	0.00
22/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4229	4	4229	4	0.00
22/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3725	4	3725	4	0.00
22/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3757	4	3757	4	0.00
22/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3693	4	3693	4	0.00
22/12/2017	2033 On 01-February-18			Bond Future	104.49	104.4864	104.4895	104.4864	5,283.00
22/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5161	5	5161	5	0.00
22/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5171	5	5171	5	0.00
22/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5151	5	5151	5	0.00
22/12/2017	2033 On 03-May-18			Bond Future	105.36	105.3572	105.3601	105.3572	0.00
22/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	2330	2	2330	2	0.00
22/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	2340	2	2340	2	0.00
22/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	2350	2	2350	2	0.00
22/12/2017	2033 On 02-August-18			Bond Future	107.36	107.3613	107.3628	107.3613	0.00
22/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	2567	3	2567	3	0.00
22/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	2577	3	2577	3	0.00
22/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	2557	3	2557	3	0.00
22/12/2017	2037 On 01-February-18			Bond Future	9.77	89.5595	9.7672	89.5595	44,365.00
22/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2370	3	2370	3	2,000.00
22/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2109	2	2109	2	0.00
22/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2151	2	2151	2	0.00
22/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2067	2	2067	2	0.00
22/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	4687	5	4687	5	0.00
22/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	7159	7	7159	7	0.00
22/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	153	0	153	0	2,000.00

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22/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	514	0	514	0	2,000.00
22/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1661	2	1661	2	0.00
22/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1733	2	1733	2	0.00
22/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1492	1	1492	1	0.00
22/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1697	2	1697	2	0.00
22/12/2017	2037 On 03-May-18			Bond Future	9.83	91.2328	9.8313	91.2328	0.00
22/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4208	4	4208	4	0.00
22/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4293	4	4293	4	0.00
22/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4250	4	4250	4	0.00
22/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	3110	3	3110	3	0.00
22/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	3144	3	3144	3	0.00
22/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	3077	3	3077	3	0.00
22/12/2017	2037 On 02-August-18			Bond Future	9.90	88.6966	9.8968	88.6966	0.00
22/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	4734	5	4734	5	0.00
22/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	4774	5	4774	5	0.00
22/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	4815	5	4815	5	0.00
22/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	4258	4	4258	4	0.00
22/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	4329	4	4329	4	0.00
22/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	4294	4	4294	4	0.00
22/12/2017	2038 On 01-February-18			Bond Future	126.49	126.0803	126.4866	126.0803	19,692.00
22/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	10443	11	10443	11	0.00
22/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	10463	11	10463	11	0.00
22/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	10453	11	10453	11	0.00
22/12/2017	2038 On 03-May-18			Bond Future	128.86	128.4438	128.8576	128.4438	0.00
22/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	3412	4	3412	4	0.00
22/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	3432	4	3432	4	0.00
22/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	3422	4	3422	4	0.00
22/12/2017	2038 On 02-August-18			Bond Future	131.26	130.8371	131.2569	130.8371	0.00

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22/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	3273	4	3273	4	0.00
22/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	3283	4	3283	4	0.00
22/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	3293	4	3293	4	0.00
22/12/2017	2040 On 01-February-18			Bond Future	9.85	92.7879	9.8524	92.7879	28,354.00
22/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2104	2	2104	2	0.00
22/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2191	2	2191	2	0.00
22/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2147	2	2147	2	0.00
22/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1916	2	1916	2	0.00
22/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1877	2	1877	2	0.00
22/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1956	2	1956	2	0.00
22/12/2017	2040 On 03-May-18			Bond Future	9.92	94.5214	9.9168	94.5214	0.00
22/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	4573	5	4573	5	0.00
22/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	4619	5	4619	5	0.00
22/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4261	4	4261	4	1,500.00
22/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1090	1	1090	1	1,500.00
22/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4528	5	4528	5	0.00
22/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	3356	3	3356	3	0.00
22/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	9210	9	9210	9	0.00
22/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3578	3	3578	3	0.00
22/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	3321	3	3321	3	0.00
22/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	3285	3	3285	3	0.00
22/12/2017	2040 On 02-August-18			Bond Future	9.98	91.7968	9.9828	91.7968	0.00
22/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5217	5	5217	5	0.00
22/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5174	5	5174	5	0.00
22/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5131	5	5131	5	0.00
22/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4709	5	4709	5	0.00
22/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4747	5	4747	5	0.00
22/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4671	5	4671	5	0.00
22/12/2017	2044 On 01-February-18			Bond Future	9.90	89.7475	9.8968	89.7475	22,082.00
22/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2038	2	2038	2	0.00
22/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2080	2	2080	2	0.00

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22/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2123	2	2123	2	0.00
22/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	2012	2	2012	2	0.00
22/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	2095	2	2095	2	0.00
22/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	2053	2	2053	2	0.00
22/12/2017	2044 On 03-May-18			Bond Future	9.96	91.4242	9.9597	91.4242	0.00
22/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	4638	5	4638	5	0.00
22/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	4593	5	4593	5	0.00
22/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4548	5	4548	5	0.00
22/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3435	3	3435	3	0.00
22/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3472	3	3472	3	0.00
22/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3399	3	3399	3	0.00
22/12/2017	2044 On 02-August-18			Bond Future	10.02	88.7665	10.0240	88.7665	0.00
22/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5139	5	5139	5	0.00
22/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5225	5	5225	5	0.00
22/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5182	5	5182	5	0.00
22/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4886	5	4886	5	0.00
22/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4847	5	4847	5	0.00
22/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4926	5	4926	5	0.00
22/12/2017	2046 On 01-February-18			Bond Future	122.26	122.2558	122.2594	122.2558	21,177.00
22/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	10641	11	10641	11	0.00
22/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	10651	11	10651	11	0.00
22/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	10661	11	10661	11	0.00
22/12/2017	2046 On 03-May-18			Bond Future	122.95	122.9478	122.9515	122.9478	0.00
22/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	4989	5	4989	5	0.00
22/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	4999	5	4999	5	0.00
22/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	4979	5	4979	5	0.00
22/12/2017	2046 On 02-August-18			Bond Future	125.29	125.2867	125.2886	125.2867	0.00
22/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	3501	4	3501	4	0.00
22/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	3481	3	3481	3	0.00
22/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	3491	3	3491	3	0.00
22/12/2017	2050 On 01-February-18			Bond Future	127.29	127.2898	127.2937	127.2898	24,012.00
22/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	12946	13	12946	13	0.00
22/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	12936	13	12936	13	0.00
22/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	12956	13	12956	13	0.00
22/12/2017	2050 On 03-May-18			Bond Future	129.68	129.6759	129.6798	129.6759	0.00
22/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	5950	6	5950	6	0.00
22/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	5930	6	5930	6	0.00
22/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	5940	6	5940	6	0.00
22/12/2017	2050 On 02-August-18			Bond Future	130.41	130.4096	130.4116	130.4096	0.00
22/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	7128	7	7128	7	0.00
22/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	7108	7	7108	7	0.00
22/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	7118	7	7118	7	0.00
22/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	AL37 On 01-February-18			Index Future	567.20	566.9310	567.2010	566.9310	0.00
22/12/2017	AL37 On 03-May-18			Index Future	577.80	577.5230	577.7980	577.5230	0.00
22/12/2017	AL37 On 02-August-18			Index Future	588.68	588.4110	588.6830	588.4110	0.00
22/12/2017	AL7T On 01-February-18			Index Future	652.15	652.8940	652.1450	652.8940	0.00
22/12/2017	AL7T On 03-May-18			Index Future	664.33	665.0920	664.3300	665.0920	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
22/12/2017	AL7T On 02-August-18			Index Future	676.85	677.6310	676.8450	677.6310	0.00
22/12/2017	ALBI On 01-February-18			Index Future	587.06	588.0780	587.0630	588.0780	777.00
22/12/2017	ALBI On 03-May-18			Index Future	598.03	599.0650	598.0320	599.0650	0.00
22/12/2017	ALBI On 02-August-18			Index Future	609.30	610.3590	609.2980	610.3590	0.00
22/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2017	EL28 On 01-February-18			Bond Future	128.12	128.1093	128.1153	128.1093	0.00
22/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4185	4	4185	4	0.00
22/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4195	4	4195	4	0.00
22/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4175	4	4175	4	0.00
22/12/2017	EL28 On 03-May-18			Bond Future	128.76	128.7511	128.7573	128.7511	0.00
22/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4423	4	4423	4	0.00
22/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4433	4	4433	4	0.00
22/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4443	4	4443	4	0.00
22/12/2017	EL28 On 02-August-18			Bond Future	131.20	131.2003	131.2047	131.2003	0.00
22/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3735	4	3735	4	0.00
22/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3745	4	3745	4	0.00
22/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3725	4	3725	4	0.00
22/12/2017	ES33 On 01-February-18			Bond Future	10.87	78.1723	10.8659	78.1723	9,466.00
22/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	741	1	741	1	0.00
22/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	800	1	800	1	0.00
22/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	859	1	859	1	0.00
22/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	ES33 On 03-May-18			Bond Future	10.97	75.8412	10.9678	75.8412	0.00
22/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1356	2	1356	2	0.00
22/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1471	2	1471	2	0.00
22/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1413	2	1413	2	0.00
22/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18			Bond Future	11.07	77.2709	11.0699	77.2709	0.00
22/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	407	1	407	1	0.00
22/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	464	1	464	1	0.00
22/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	522	1	522	1	0.00
22/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/12/2017	ES42 On 01-February-18			Bond Future	11.14	80.6186	11.1397	80.6186	7,957.00
22/12/2017	ES42 On 03-May-18			Bond Future	11.24	77.8634	11.2444	77.8634	0.00
22/12/2017	ES42 On 02-August-18			Bond Future	11.35	79.3310	11.3475	79.3310	0.00
22/12/2017	GOVI On 01-February-18			GOVI	585.62	586.6390	585.6210	586.6390	783.00
22/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	45910	6	45910	6	0.00
22/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	45810	6	45810	6	0.00
22/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	46010	6	46010	6	0.00
22/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18			GOVI	596.56	597.5990	596.5620	597.5990	0.00
22/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	62720	7	62720	7	0.00
22/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	62920	7	62920	7	0.00
22/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	62820	7	62820	7	0.00
22/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18			GOVI	607.80	608.8660	607.8000	608.8660	0.00
22/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	20900	3	20900	3	0.00
22/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	20800	3	20800	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
22/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	21000	3	21000	3	0.00
22/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2017	IGOV On 01-February-18			Index Future	249.80	249.6990	249.7970	249.6990	879.00
22/12/2017	IGOV On 03-May-18			Index Future	254.48	254.3800	254.4800	254.3800	269.00
22/12/2017	IGOV On 02-August-18			Index Future	259.32	259.2190	259.3170	259.2190	0.00
22/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
22/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
22/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
22/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4700	100.4800	100.4700	0.00
22/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.50	99.4900	99.5000	99.4900	0.00
22/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
22/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
22/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
22/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
22/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2400	99.2500	99.2400	0.00
22/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
22/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.03	100.0100	100.0300	100.0100	0.00
22/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.97	100.9500	100.9700	100.9500	0.00
22/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.74	98.7100	98.7400	98.7100	0.00
22/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.26	96.1700	96.2600	96.1700	0.00
22/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.49	95.3900	95.4900	95.3900	0.00
22/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.69	94.5900	94.6900	94.5900	0.00
22/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.87	94.7600	94.8700	94.7600	0.00
22/12/2017	IS05 On 21-December-21			Interest Rate Swap	97.07	96.9500	97.0700	96.9500	51.00
22/12/2017	IS05 On 15-March-22			Interest Rate Swap	97.21	97.0800	97.2100	97.0800	0.00
22/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.40	98.2600	98.4000	98.2600	0.00
22/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.60	100.4500	100.6000	100.4500	0.00
22/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.86	101.6900	101.8600	101.6900	0.00
22/12/2017	IS05 On 22-March-23			Interest Rate Swap	97.00	96.8200	97.0000	96.8200	0.00
22/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.57	95.3000	95.5700	95.3000	0.00
22/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.62	92.3200	92.6200	92.3200	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
22/12/2017	IS10 On 15-June-26			Interest Rate Swap	91.41	91.0800	91.4100	91.0800	0.00
22/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.60	93.2400	93.6000	93.2400	0.00
22/12/2017	IS10 On 21-December-26			Interest Rate Swap	97.38	97.0100	97.3800	97.0100	0.00
22/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.96	95.5800	95.9600	95.5800	0.00
22/12/2017	IS10 On 21-June-27			Interest Rate Swap	98.01	97.6500	98.0100	97.6500	0.00
22/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.70	101.3500	101.7000	101.3500	0.00
22/12/2017	IS10 On 20-December-27			Interest Rate Swap	102.04	101.7000	102.0400	101.7000	0.00
22/12/2017	IS10 On 22-March-28			Interest Rate Swap	97.32	96.9700	97.3200	96.9700	0.00
22/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
22/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
22/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
22/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
22/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
22/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
22/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
22/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
22/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
22/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
22/12/2017	R023 On 01-February-18			Bond Future	8.02	102.2418	8.0213	102.2418	60,572.00
22/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1547	2	1547	2	0.00
22/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1577	2	1577	2	0.00
22/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1518	1	1518	1	0.00
22/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	352	0	352	0	0.00
22/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	342	0	342	0	0.00
22/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	331	0	331	0	0.00
22/12/2017	R023 On 03-May-18			Bond Future	8.05	100.2221	8.0477	100.2221	0.00
22/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1946	2	1946	2	0.00
22/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1993	2	1993	2	0.00
22/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4577	5	4577	5	0.00
22/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1969	2	1969	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
22/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1054	1	1054	1	0.00
22/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	243	0	243	0	2,500.00
22/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1069	1	1069	1	0.00
22/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1084	1	1084	1	0.00
22/12/2017	R035 On 01-February-18			Bond Future	9.67	97.5900	9.6689	97.5900	54,663.00
22/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	479	1	479	1	0.00
22/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	635	1	635	1	0.00
22/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	557	1	557	1	0.00
22/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18			Bond Future	9.73	94.9128	9.7297	94.9128	0.00
22/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	1309	2	1309	2	0.00
22/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	1385	2	1385	2	0.00
22/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	1233	2	1233	2	0.00
22/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R186 On 01-February-18			Bond Future	8.72	112.2854	8.7226	112.2854	109,174.00
22/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	760	1	760	1	1,460.00
22/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	30	0	30	0	1,460.00
22/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2293	2	2293	2	0.00
22/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2470	3	2470	3	0.00
22/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	3693	4	3693	4	0.00
22/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2381	2	2381	2	0.00
22/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1471	2	1471	2	0.00
22/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	5914	6	5914	6	0.00
22/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2337	2	2337	2	0.00
22/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	760	1	760	1	0.00
22/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	681	1	681	1	6,200.00
22/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	1293	1	1293	1	775.00
22/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	324	0	324	0	775.00
22/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	81	0	81	0	1,950.00
22/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	719	1	719	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
22/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	739	1	739	1	0.00
22/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	2224	2	2224	2	0.00
22/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	6619	6	6619	6	0.00
22/12/2017	R186 On 03-May-18			Bond Future	8.77	114.3833	8.7735	114.3833	200.00
22/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	4638	5	4638	5	1,120.00
22/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	8625	9	8625	9	0.00
22/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3165	3	3165	3	0.00
22/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2356	2	2356	2	0.00
22/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3129	3	3129	3	0.00
22/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4175	4	4175	4	0.00
22/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	6710	7	6710	7	0.00
22/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	6565	7	6565	7	0.00
22/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3093	3	3093	3	0.00
22/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1567	2	1567	2	0.00
22/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	2202	2	2202	2	0.00
22/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2889	3	2889	3	0.00
22/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	723	1	723	1	3,200.00
22/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	755	1	755	1	10,640.00
22/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	367	0	367	0	1,120.00
22/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	2229	2	2229	2	0.00
22/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	2176	2	2176	2	0.00
22/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1355	1	1355	1	0.00
22/12/2017	R197 On 01-February-18			Bond Future	296.78	296.6204	296.7799	296.6204	2,350.00
22/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	4880	5	4880	5	0.00
22/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	4890	5	4890	5	0.00
22/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	4900	5	4900	5	0.00
22/12/2017	R197 On 03-May-18			Bond Future	302.34	302.1807	302.3430	302.1807	0.00
22/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	2107	2	2107	2	0.00

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22/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	2117	2	2117	2	0.00
22/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	2097	2	2097	2	0.00
22/12/2017	R202 On 01-February-18			Bond Future	235.41	235.3981	235.4053	235.3981	21,519.00
22/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13665	14	13665	14	0.00
22/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13655	14	13655	14	0.00
22/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13675	14	13675	14	0.00
22/12/2017	R202 On 03-May-18			Bond Future	239.82	239.8109	239.8181	239.8109	0.00
22/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	530	1	530	1	0.00
22/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	529	1	529	1	0.00
22/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	527	1	527	1	0.00
22/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8199	8	8199	8	0.00
22/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8182	8	8182	8	0.00
22/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8191	8	8191	8	0.00
22/12/2017	R204 On 01-February-18			Bond Future	7.11	101.7449	7.1102	101.7449	30,645.00
22/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	195	0	195	0	0.00
22/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	206	0	206	0	0.00
22/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	200	0	200	0	0.00
22/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	75	0	75	0	0.00
22/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	72	0	72	0	0.00
22/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	78	0	78	0	0.00
22/12/2017	R204 On 03-May-18			Bond Future	6.93	103.6458	6.9307	103.6458	0.00
22/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	230	0	230	0	0.00
22/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	234	0	234	0	0.00
22/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	227	0	227	0	0.00
22/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	137	0	137	0	0.00
22/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	134	0	134	0	0.00
22/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	132	0	132	0	0.00
22/12/2017	R207 On 01-February-18			Bond Future	7.38	100.1147	7.3820	100.1147	45,523.00
22/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	521	0	521	0	0.00
22/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	546	0	546	0	0.00
22/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	533	0	533	0	0.00

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22/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	135	0	135	0	0.00
22/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	125	0	125	0	0.00
22/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	130	0	130	0	0.00
22/12/2017	R207 On 03-May-18			Bond Future	7.36	101.9851	7.3632	101.9851	0.00
22/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	687	1	687	1	0.00
22/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	677	1	677	1	0.00
22/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	667	1	667	1	0.00
22/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	355	0	355	0	0.00
22/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	361	0	361	0	0.00
22/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	349	0	349	0	0.00
22/12/2017	R208 On 01-February-18			Bond Future	7.67	99.7819	7.6742	99.7819	35,491.00
22/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	740	1	740	1	0.00
22/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	758	1	758	1	0.00
22/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	723	1	723	1	0.00
22/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	302	0	302	0	0.00
22/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	293	0	293	0	0.00
22/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	284	0	284	0	0.00
22/12/2017	R208 On 03-May-18			Bond Future	7.69	98.2448	7.6852	98.2448	0.00
22/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	970	1	970	1	0.00
22/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	998	1	998	1	0.00
22/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	984	1	984	1	0.00
22/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	735	1	735	1	0.00
22/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	745	1	745	1	0.00
22/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	757	1	757	1	0.00
22/12/2017	R209 On 01-February-18			Bond Future	9.60	73.9049	9.6046	73.9049	145,964.00
22/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1927	2	1927	2	0.00
22/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	2621	3	2621	3	0.00
22/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1502	2	1502	2	0.00
22/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1965	2	1965	2	0.00
22/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2003	2	2003	2	0.00
22/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	3648	4	3648	4	0.00
22/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2491	3	2491	3	0.00
22/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	788	1	788	1	220.00
22/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2081	2	2081	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3165	3	3165	3	0.00
22/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	2664	3	2664	3	0.00
22/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	766	1	766	1	157.00
22/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2577	3	2577	3	0.00
22/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1281	1	1281	1	739.00
22/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	4253	4	4253	4	0.00
22/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	1124	1	1124	1	0.00
22/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	1204	1	1204	1	0.00
22/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	466	0	466	0	3,000.00
22/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	888	1	888	1	7,500.00
22/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2647	2	2647	2	0.00
22/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	846	1	846	1	739.00
22/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1846	2	1846	2	0.00
22/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	805	1	805	1	157.00
22/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2695	3	2695	3	0.00
22/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	609	1	609	1	7,488.00
22/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	333	0	333	0	739.00
22/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	1231	1	1231	1	0.00
22/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1599	1	1599	1	377.00
22/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	825	1	825	1	220.00
22/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	1177	1	1177	1	0.00
22/12/2017	R209 On 03-May-18			Bond Future	9.66	72.1363	9.6593	72.1363	0.00
22/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	3659	4	3659	4	0.00
22/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5121	5	5121	5	0.00
22/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	7352	8	7352	8	0.00
22/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3299	3	3299	3	435.00
22/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4229	4	4229	4	0.00
22/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3622	4	3622	4	0.00
22/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	3696	4	3696	4	0.00
22/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	2040	2	2040	2	5,000.00
22/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2449	2	2449	2	0.00
22/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2394	2	2394	2	0.00
22/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2421	2	2421	2	0.00
22/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1572	2	1572	2	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
22/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	801	1	801	1	435.00
22/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2706	3	2706	3	0.00
22/12/2017	R209 On 02-August-18			Bond Future	9.71	73.4961	9.7132	73.4961	0.00
22/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8134	8	8134	8	0.00
22/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	5597	6	5597	6	0.00
22/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6273	6	6273	6	0.00
22/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3614	4	3614	4	435.00
22/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6353	7	6353	7	0.00
22/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6313	7	6313	7	0.00
22/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2122	2	2122	2	0.00
22/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3961	4	3961	4	0.00
22/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2084	2	2084	2	0.00
22/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2103	2	2103	2	0.00
22/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2470	2	2470	2	435.00
22/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1329	1	1329	1	435.00
22/12/2017	R209 On 01-November-18			Bond Future	9.76	71.7674	9.7642	71.7674	0.00
22/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	70597	71	70597	71	0.00
22/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	70597	71	70597	71	0.00
22/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7405	8	7405	8	0.00
22/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5066	5	5066	5	0.00
22/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	70597	71	70597	71	0.00
22/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3167	3	3167	3	255.00
22/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3946	4	3946	4	255.00
22/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2482	2	2482	2	255.00
22/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5981	6	5981	6	0.00
22/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18			Bond Future	185.91	185.9088	185.9138	185.9088	2,159.00
22/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	6466	6	6466	6	0.00
22/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	6456	6	6456	6	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
22/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	6446	6	6446	6	0.00
22/12/2017	R210 On 03-May-18			Bond Future	186.97	186.9687	186.9738	186.9687	0.00
22/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	4476	4	4476	4	0.00
22/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	4466	4	4466	4	0.00
22/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	4486	4	4486	4	0.00
22/12/2017	R212 On 01-February-18			Bond Future	150.58	150.5774	150.5808	150.5774	4,967.00
22/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4109	4	4109	4	0.00
22/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4119	4	4119	4	0.00
22/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4129	4	4129	4	0.00
22/12/2017	R212 On 03-May-18			Bond Future	153.40	153.4001	153.4035	153.4001	0.00
22/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
22/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	887	1	887	1	0.00
22/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	897	1	897	1	0.00
22/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	877	1	877	1	0.00
22/12/2017	R213 On 01-February-18			Bond Future	9.36	85.6382	9.3564	85.6382	58,778.00
22/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	1741	2	1741	2	0.00
22/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	1705	2	1705	2	0.00
22/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1669	2	1669	2	0.00
22/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1291	1	1291	1	0.00
22/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1320	1	1320	1	0.00
22/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1262	1	1262	1	0.00
22/12/2017	R213 On 03-May-18			Bond Future	9.41	83.6886	9.4114	83.6886	0.00
22/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3367	3	3367	3	0.00
22/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3402	3	3402	3	0.00
22/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3438	4	3438	4	0.00
22/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2363	2	2363	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
22/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2417	2	2417	2	0.00
22/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2390	2	2390	2	0.00
22/12/2017	R214 On 01-February-18			Bond Future	9.81	73.0056	9.8115	73.0056	49,252.00
22/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1686	2	1686	2	0.00
22/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1756	2	1756	2	0.00
22/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1721	2	1721	2	0.00
22/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1594	2	1594	2	0.00
22/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1562	1	1562	1	0.00
22/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1627	2	1627	2	0.00
22/12/2017	R214 On 03-May-18			Bond Future	9.87	71.0736	9.8673	71.0736	0.00
22/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3535	4	3535	4	0.00
22/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3572	4	3572	4	0.00
22/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3499	4	3499	4	0.00
22/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2810	3	2810	3	0.00
22/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2780	3	2780	3	0.00
22/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2750	3	2750	3	0.00
22/12/2017	R248 On 01-February-18			Bond Future	9.85	93.5701	9.8470	93.5701	94,443.00
22/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2316	2	2316	2	0.00
22/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2409	3	2409	3	0.00
22/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2362	3	2362	3	0.00
22/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1943	2	1943	2	0.00
22/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1864	2	1864	2	0.00
22/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1903	2	1903	2	0.00
22/12/2017	R248 On 03-May-18			Bond Future	9.90	90.8814	9.9039	90.8814	0.00
22/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	4838	5	4838	5	0.00
22/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	4791	5	4791	5	0.00
22/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	4744	5	4744	5	0.00
22/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3465	3	3465	3	0.00
22/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3503	3	3503	3	0.00
22/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3429	3	3429	3	0.00