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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/12/2017 TO: 20/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	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
20/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	2025 On 01-February-18			Bond Future	129.43	128.8158	129.4261	128.8158	1,070.00
20/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	4474	5	4	5	0.00
20/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	4454	5	4	5	0.00
20/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	4464	5	4	5	0.00
20/12/2017	2025 On 03-May-18			Bond Future	131.85	131.2309	131.8533	131.2309	0.00
20/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	1357	2	1	2	0.00
20/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	1347	2	1	2	0.00
20/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	1367	2	1	2	0.00
20/12/2017	2025 On 02-August-18			Bond Future	134.32	133.6846	134.3178	133.6846	0.00
20/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	2342	3	2	3	0.00
20/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	2352	3	2	3	0.00
20/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	2332	3	2	3	0.00
20/12/2017	2029 On 01-February-18			Bond Future	100.15	99.7328	100.1451	99.7328	1,370.00
20/12/2017	2029 On 03-May-18			Bond Future	101.01	100.5846	101.0051	100.5846	0.00
20/12/2017	2029 On 02-August-18			Bond Future	102.93	102.4994	102.9270	102.4994	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
20/12/2017	2030 On 01-February-18			Bond Future	9.23	91.5359	91.3169	91.5359	71,608.00
20/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	995	1	1	1	0.00
20/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	1061	1	1	1	0.00
20/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	928	1	1	1	0.00
20/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 03-May-18			Bond Future	9.29	93.2459	93.0234	93.2459	0.00
20/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1313	2	1	2	0.00
20/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	1442	2	1	2	0.00
20/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1378	2	1	2	0.00
20/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 02-August-18			Bond Future	9.35	90.9991	90.7713	90.9991	0.00
20/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	715	1	1	1	0.00
20/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	780	1	1	1	0.00
20/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	651	1	1	1	0.00
20/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
20/12/2017	2032 On 01-February-18			Bond Future	9.40	94.2233	93.9890	94.2233	46,184.00
20/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2392	3	2	3	0.00
20/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1361	1	1	1	7,800.00
20/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2348	2	2	2	0.00
20/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	1064	1	1	1	7,500.00
20/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2305	2	2	2	0.00
20/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1895	2	2	2	750.00
20/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1706	2	2	2	6,800.00
20/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2546	2	3	2	0.00
20/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	1217	1	1	1	0.00
20/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1551	1	2	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
20/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1723	2	2	2	0.00
20/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	1245	1	1	1	0.00
20/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	1190	1	1	1	0.00
20/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	2107	2	2	2	0.00
20/12/2017	2032 On 03-May-18			Bond Future	9.46	91.8263	91.5882	91.8263	0.00
20/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	4116	4	4	4	0.00
20/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	4158	4	4	4	0.00
20/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	4199	4	4	4	0.00
20/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2373	2	2	2	0.00
20/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2428	2	2	2	0.00
20/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2400	2	2	2	0.00
20/12/2017	2032 On 02-August-18			Bond Future	9.52	93.5584	93.3148	93.5584	0.00
20/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4613	5	5	5	0.00
20/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4574	5	5	5	0.00
20/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4535	5	5	5	0.00
20/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3509	3	4	3	0.00
20/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3540	3	4	3	0.00
20/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3479	3	3	3	0.00
20/12/2017	2033 On 01-February-18			Bond Future	103.95	103.7978	103.9465	103.7978	5,283.00
20/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	5704	6	6	6	0.00
20/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	5714	6	6	6	0.00
20/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	5694	6	6	6	0.00
20/12/2017	2033 On 03-May-18			Bond Future	104.81	104.6559	104.8077	104.6559	0.00
20/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	2882	3	3	3	0.00
20/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	2892	3	3	3	0.00
20/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	2902	3	3	3	0.00
20/12/2017	2033 On 02-August-18			Bond Future	106.80	106.6481	106.8021	106.6481	0.00

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20/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	3128	3	3	3	0.00
20/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	3138	3	3	3	0.00
20/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	3118	3	3	3	0.00
20/12/2017	2037 On 01-February-18			Bond Future	9.65	90.6576	90.2368	90.6576	53,670.00
20/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	3003	3	3	3	2,000.00
20/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2709	3	3	3	0.00
20/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2757	3	3	3	0.00
20/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2661	3	3	3	0.00
20/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	5511	6	6	6	0.00
20/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	8067	8	8	8	0.00
20/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	111	0	0	0	2,000.00
20/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	387	0	0	0	2,000.00
20/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1316	1	1	1	0.00
20/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1376	1	1	1	0.00
20/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1175	1	1	1	0.00
20/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1346	1	1	1	0.00
20/12/2017	2037 On 03-May-18			Bond Future	9.71	92.3512	91.9232	92.3512	0.00
20/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4803	5	5	5	0.00
20/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4894	5	5	5	0.00
20/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4849	5	5	5	0.00
20/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	2740	3	3	3	0.00
20/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	2770	3	3	3	0.00
20/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2710	2	3	2	0.00
20/12/2017	2037 On 02-August-18			Bond Future	9.77	89.8372	89.4000	89.8372	0.00
20/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	5305	6	5	6	0.00
20/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	5347	6	5	6	0.00
20/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	5390	6	5	6	0.00
20/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	3846	4	4	4	0.00
20/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	3912	4	4	4	0.00
20/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	3879	4	4	4	0.00

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20/12/2017	2038 On 01-February-18			Bond Future	126.08	125.6589	126.0771	125.6589	19,692.00
20/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	10853	11	11	11	0.00
20/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	10873	11	11	11	0.00
20/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	10863	11	11	11	0.00
20/12/2017	2038 On 03-May-18			Bond Future	128.44	128.0149	128.4414	128.0149	0.00
20/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	3829	4	4	4	0.00
20/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	3849	4	4	4	0.00
20/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	3839	4	4	4	0.00
20/12/2017	2038 On 02-August-18			Bond Future	130.84	130.4017	130.8355	130.4017	0.00
20/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	3695	4	4	4	0.00
20/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	3705	4	4	4	0.00
20/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	3715	4	4	4	0.00
20/12/2017	2040 On 01-February-18			Bond Future	9.74	93.9607	93.4681	93.9607	28,354.00
20/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2671	3	3	3	0.00
20/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2770	3	3	3	0.00
20/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2720	3	3	3	0.00
20/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1560	1	2	1	0.00
20/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1526	1	2	1	0.00
20/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1594	1	2	1	0.00
20/12/2017	2040 On 03-May-18			Bond Future	9.80	95.7161	95.2148	95.7161	0.00
20/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	5161	5	5	5	0.00
20/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	5210	5	5	5	0.00
20/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4828	5	5	5	1,500.00

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20/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1331	1	1	1	1,500.00
20/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	5113	5	5	5	0.00
20/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	2994	3	3	3	0.00
20/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	8503	8	9	8	0.00
20/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3197	3	3	3	0.00
20/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	2961	3	3	3	0.00
20/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	2929	3	3	3	0.00
20/12/2017	2040 On 02-August-18			Bond Future	9.87	93.0150	92.5033	93.0150	0.00
20/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5780	6	6	6	0.00
20/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5735	6	6	6	0.00
20/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5689	6	6	6	0.00
20/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4303	4	4	4	0.00
20/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4339	4	4	4	0.00
20/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4267	4	4	4	0.00
20/12/2017	2044 On 01-February-18			Bond Future	9.79	90.8881	90.4339	90.8881	22,082.00
20/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2596	3	3	3	0.00
20/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2645	3	3	3	0.00
20/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2694	3	3	3	0.00
20/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1644	1	2	1	0.00
20/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1716	2	2	2	0.00
20/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1680	1	2	1	0.00
20/12/2017	2044 On 03-May-18			Bond Future	9.85	92.5860	92.1240	92.5860	0.00
20/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	5231	5	5	5	0.00
20/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	5183	5	5	5	0.00
20/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	5135	5	5	5	0.00
20/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	3069	3	3	3	0.00
20/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	3103	3	3	3	0.00
20/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	3036	3	3	3	0.00
20/12/2017	2044 On 02-August-18			Bond Future	9.91	89.9511	89.4794	89.9511	0.00
20/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5699	6	6	6	0.00
20/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5789	6	6	6	0.00
20/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5744	6	6	6	0.00
20/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4473	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
20/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4436	4	4	4	0.00
20/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4510	4	5	4	0.00
20/12/2017	2046 On 01-February-18			Bond Future	120.33	120.3138	120.3323	120.3138	21,177.00
20/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	12568	13	13	13	0.00
20/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	12578	13	13	13	0.00
20/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	12588	13	13	13	0.00
20/12/2017	2046 On 03-May-18			Bond Future	120.99	120.9697	120.9892	120.9697	0.00
20/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	6951	7	7	7	0.00
20/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	6961	7	7	7	0.00
20/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	6941	7	7	7	0.00
20/12/2017	2046 On 02-August-18			Bond Future	123.29	123.2725	123.2913	123.2725	0.00
20/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	5499	6	5	6	0.00
20/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	5479	5	5	5	0.00
20/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	5489	6	5	6	0.00
20/12/2017	2050 On 01-February-18			Bond Future	126.45	125.3230	126.4483	125.3230	24,012.00
20/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	13792	15	14	15	0.00
20/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	13782	15	14	15	0.00
20/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	13802	15	14	15	0.00
20/12/2017	2050 On 03-May-18			Bond Future	128.82	127.6727	128.8196	127.6727	0.00
20/12/2017	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
20/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	6810	8	7	8	0.00
20/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	6790	8	7	8	0.00
20/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	6800	8	7	8	0.00
20/12/2017	2050 On 02-August-18			Bond Future	129.54	128.3700	129.5377	128.3700	0.00
20/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	8002	9	8	9	0.00
20/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	7982	9	8	9	0.00
20/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	7992	9	8	9	0.00
20/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	AL37 On 01-February-18			Index Future	566.61	565.7020	566.6120	565.7020	0.00
20/12/2017	AL37 On 03-May-18			Index Future	577.20	576.2700	577.2010	576.2700	0.00
20/12/2017	AL37 On 02-August-18			Index Future	588.08	587.1420	588.0830	587.1420	0.00
20/12/2017	AL7T On 01-February-18			Index Future	653.65	652.6590	653.6450	652.6590	0.00
20/12/2017	AL7T On 03-May-18			Index Future	665.86	664.8510	665.8600	664.8510	0.00
20/12/2017	AL7T On 02-August-18			Index Future	678.41	677.3950	678.4130	677.3950	0.00
20/12/2017	ALBI On 01-February-18			Index Future	590.51	591.8150	590.5060	591.8150	780.00
20/12/2017	ALBI On 03-May-18			Index Future	601.54	602.8710	601.5410	602.8710	0.00
20/12/2017	ALBI On 02-August-18			Index Future	612.88	614.2450	612.8820	614.2450	0.00
20/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	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
20/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	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
20/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2017	EL28 On 01-February-18			Bond Future	128.10	127.5033	128.1034	127.5033	0.00
20/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	4197	5	4	5	0.00
20/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	4207	5	4	5	0.00
20/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	4187	5	4	5	0.00
20/12/2017	EL28 On 03-May-18			Bond Future	128.75	128.1344	128.7462	128.1344	0.00
20/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/12/2017	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
20/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4434	5	4	5	0.00
20/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4444	5	4	5	0.00
20/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4454	5	4	5	0.00
20/12/2017	EL28 On 02-August-18			Bond Future	131.20	130.5735	131.1960	130.5735	0.00
20/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3744	4	4	4	0.00
20/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3754	4	4	4	0.00
20/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3734	4	4	4	0.00
20/12/2017	ES33 On 01-February-18			Bond Future	10.75	78.9044	78.6277	78.9044	9,466.00
20/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1434	2	1	2	0.00
20/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1493	2	1	2	0.00
20/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1553	2	2	2	0.00
20/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 03-May-18			Bond Future	10.85	76.5869	76.3055	76.5869	0.00
20/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2062	2	2	2	0.00
20/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2177	2	2	2	0.00
20/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2120	2	2	2	0.00
20/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 02-August-18			Bond Future	10.95	78.0315	77.7439	78.0315	0.00
20/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	1127	1	1	1	0.00
20/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	1185	1	1	1	0.00
20/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	1243	2	1	2	0.00
20/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/12/2017	ES42 On 01-February-18			Bond Future	11.02	81.6533	81.2347	81.6533	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
20/12/2017	ES42 On 03-May-18			Bond Future	11.12	78.9174	78.4914	78.9174	0.00
20/12/2017	ES42 On 02-August-18			Bond Future	11.22	80.4058	79.9709	80.4058	0.00
20/12/2017	GOVI On 01-February-18			GOVI	588.98	590.1890	588.9820	590.1890	783.00
20/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	79520	9	8	9	0.00
20/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	79420	9	8	9	0.00
20/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	79620	9	8	9	0.00
20/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 03-May-18			GOVI	599.99	601.2140	599.9890	601.2140	0.00
20/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	96990	11	10	11	0.00
20/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	97190	11	10	11	0.00
20/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	97090	11	10	11	0.00
20/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 02-August-18			GOVI	611.30	612.5570	611.3000	612.5570	0.00
20/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	55900	7	6	7	0.00
20/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	55800	7	6	7	0.00
20/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	56000	7	6	7	0.00
20/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
20/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
20/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2017	IGOV On 01-February-18			Index Future	249.12	248.3410	249.1200	248.3410	879.00
20/12/2017	IGOV On 03-May-18			Index Future	253.79	252.9970	253.7920	252.9970	269.00
20/12/2017	IGOV On 02-August-18			Index Future	258.62	257.8130	258.6210	257.8130	0.00
20/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
20/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
20/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9100	99.8900	99.9100	0.00
20/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0900	100.0400	100.0900	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
20/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.51	100.5900	100.5100	100.5900	0.00
20/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.54	99.6500	99.5400	99.6500	0.00
20/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
20/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
20/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5600	98.5100	98.5600	0.00
20/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.89	98.9700	98.8900	98.9700	0.00
20/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.28	99.3900	99.2800	99.3900	0.00
20/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.67	99.8200	99.6700	99.8200	0.00
20/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.08	100.2500	100.0800	100.2500	0.00
20/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.05	101.2300	101.0500	101.2300	0.00
20/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.82	99.0300	98.8200	99.0300	0.00
20/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.23	96.6200	96.2300	96.6200	0.00
20/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.46	95.8900	95.4600	95.8900	0.00
20/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.67	95.1300	94.6700	95.1300	0.00
20/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.85	95.3400	94.8500	95.3400	0.00
20/12/2017	IS05 On 21-December-21			Interest Rate Swap	97.05	97.5600	97.0500	97.5600	51.00
20/12/2017	IS05 On 15-March-22			Interest Rate Swap	97.19	97.7200	97.1900	97.7200	0.00
20/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.37	98.9300	98.3700	98.9300	0.00
20/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.57	101.1400	100.5700	101.1400	0.00
20/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.81	102.4000	101.8100	102.4000	0.00
20/12/2017	IS05 On 22-March-23			Interest Rate Swap	96.95	97.5700	96.9500	97.5700	0.00
20/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.18	95.9000	95.1800	95.9000	0.00
20/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.19	92.9200	92.1900	92.9200	0.00
20/12/2017	IS10 On 15-June-26			Interest Rate Swap	90.94	91.6700	90.9400	91.6700	0.00
20/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.08	93.8000	93.0800	93.8000	0.00
20/12/2017	IS10 On 21-December-26			Interest Rate Swap	96.84	97.5500	96.8400	97.5500	0.00
20/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.41	96.1300	95.4100	96.1300	0.00
20/12/2017	IS10 On 21-June-27			Interest Rate Swap	97.45	98.1900	97.4500	98.1900	0.00
20/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.14	101.8800	101.1400	101.8800	0.00
20/12/2017	IS10 On 20-December-27			Interest Rate Swap	101.48	102.2300	101.4800	102.2300	0.00
20/12/2017	IS10 On 22-March-28			Interest Rate Swap	96.73	97.5300	96.7300	97.5300	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
20/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
20/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
20/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
20/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	2,500.00
20/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
20/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
20/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
20/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
20/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
20/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
20/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
20/12/2017	R023 On 01-February-18			Bond Future	8.05	102.0017	102.1775	102.0017	60,572.00
20/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1487	1	1	1	0.00
20/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1515	1	2	1	0.00
20/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1458	1	1	1	0.00
20/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	400	0	0	0	0.00
20/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	389	0	0	0	0.00
20/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	377	0	0	0	0.00
20/12/2017	R023 On 03-May-18			Bond Future	8.08	99.9774	100.1571	99.9774	0.00
20/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	1892	2	2	2	0.00
20/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4488	4	4	4	0.00
20/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	1938	2	2	2	0.00
20/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	1915	2	2	2	0.00
20/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	1108	1	1	1	0.00
20/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	263	0	0	0	2,500.00
20/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	1124	1	1	1	0.00
20/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	1139	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
20/12/2017	R035 On 01-February-18			Bond Future	9.56	98.5672	98.1883	98.5672	55,143.00
20/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	1351	2	1	2	0.00
20/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	1507	2	2	2	0.00
20/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	1429	2	1	2	0.00
20/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R035 On 03-May-18			Bond Future	9.62	95.9082	95.5229	95.9082	0.00
20/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	2198	3	2	3	0.00
20/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	2274	3	2	3	0.00
20/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	2122	3	2	3	0.00
20/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R186 On 01-February-18			Bond Future	8.68	112.2301	112.4150	112.2301	98,758.00
20/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	882	1	1	1	1,460.00
20/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	43	0	0	0	1,460.00
20/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2500	2	3	2	0.00
20/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2683	3	3	3	0.00
20/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	3931	4	4	4	0.00
20/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2591	3	3	3	0.00
20/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1644	2	2	2	0.00
20/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6169	6	6	6	0.00
20/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2545	2	3	2	0.00
20/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	709	1	1	1	0.00
20/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	635	1	1	1	6,200.00
20/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	1207	1	1	1	775.00
20/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	303	0	0	0	775.00
20/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	77	0	0	0	1,950.00
20/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	671	1	1	1	0.00
20/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	690	1	1	1	0.00
20/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	2088	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
20/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	6373	7	6	7	0.00
20/12/2017	R186 On 03-May-18			Bond Future	8.73	114.3268	114.5157	114.3268	200.00
20/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	4842	5	5	5	1,120.00
20/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	8871	9	9	9	0.00
20/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3338	3	3	3	0.00
20/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2505	2	3	2	0.00
20/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3301	3	3	3	0.00
20/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	6941	7	7	7	0.00
20/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4370	4	4	4	0.00
20/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3264	3	3	3	0.00
20/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	6794	7	7	7	0.00
20/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1498	2	1	2	0.00
20/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	2110	2	2	2	0.00
20/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2774	3	3	3	0.00
20/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	689	1	1	1	3,200.00
20/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	2136	2	2	2	0.00
20/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	720	1	1	1	10,640.00
20/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	350	0	0	0	1,120.00
20/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	2084	2	2	2	0.00
20/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1295	1	1	1	0.00
20/12/2017	R197 On 01-February-18			Bond Future	296.46	295.5119	296.4613	295.5119	2,350.00
20/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	5199	6	5	6	0.00
20/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	5209	6	5	6	0.00
20/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	5219	6	5	6	0.00
20/12/2017	R197 On 03-May-18			Bond Future	302.02	301.0525	302.0209	301.0525	0.00
20/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	2429	3	2	3	0.00
20/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	2439	3	2	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
20/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	2419	3	2	3	0.00
20/12/2017	R202 On 01-February-18			Bond Future	235.39	235.3576	235.3914	235.3576	21,519.00
20/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	0	0	0.00
20/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	0	0	0.00
20/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	0	0	0.00
20/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	13679	14	14	14	0.00
20/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	13669	14	14	14	0.00
20/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	13689	14	14	14	0.00
20/12/2017	R202 On 03-May-18			Bond Future	239.81	239.7702	239.8060	239.7702	0.00
20/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	541	1	1	1	0.00
20/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	539	1	1	1	0.00
20/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	538	1	1	1	0.00
20/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	8222	8	8	8	0.00
20/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	8205	8	8	8	0.00
20/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	8213	8	8	8	0.00
20/12/2017	R204 On 01-February-18			Bond Future	7.13	101.7303	101.7457	101.7303	30,645.00
20/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	190	0	0	0	0.00
20/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	200	0	0	0	0.00
20/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	195	0	0	0	0.00
20/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	82	0	0	0	0.00
20/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	79	0	0	0	0.00
20/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	85	0	0	0	0.00
20/12/2017	R204 On 03-May-18			Bond Future	6.95	103.6308	103.6470	103.6308	0.00
20/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	224	0	0	0	0.00
20/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	228	0	0	0	0.00
20/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	221	0	0	0	0.00
20/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	143	0	0	0	0.00
20/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	141	0	0	0	0.00
20/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	139	0	0	0	0.00
20/12/2017	R207 On 01-February-18			Bond Future	7.45	99.9836	100.0867	99.9836	45,501.00
20/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	451	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
20/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	475	0	0	0	0.00
20/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	463	0	0	0	0.00
20/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	178	0	0	0	0.00
20/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	166	0	0	0	0.00
20/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	172	0	0	0	0.00
20/12/2017	R207 On 03-May-18			Bond Future	7.44	101.8514	101.9570	101.8514	0.00
20/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	623	1	1	1	0.00
20/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	614	1	1	1	0.00
20/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	605	1	1	1	0.00
20/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	406	0	0	0	0.00
20/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	412	0	0	0	0.00
20/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	400	0	0	0	0.00
20/12/2017	R208 On 01-February-18			Bond Future	7.71	99.5805	99.7390	99.5805	35,491.00
20/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	689	1	1	1	0.00
20/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	706	1	1	1	0.00
20/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	672	1	1	1	0.00
20/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	351	0	0	0	0.00
20/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	341	0	0	0	0.00
20/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	331	0	0	0	0.00
20/12/2017	R208 On 03-May-18			Bond Future	7.73	98.0394	98.2016	98.0394	0.00
20/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	922	1	1	1	0.00
20/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	949	1	1	1	0.00
20/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	936	1	1	1	0.00
20/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	787	1	1	1	0.00
20/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	799	1	1	1	0.00
20/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	810	1	1	1	0.00
20/12/2017	R209 On 01-February-18			Bond Future	9.49	74.7349	74.4111	74.7349	145,964.00
20/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2440	3	2	3	0.00
20/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	3207	3	3	3	0.00
20/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1956	2	2	2	0.00
20/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2483	3	2	3	0.00
20/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2526	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
20/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	4307	5	4	5	0.00
20/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	3065	3	3	3	0.00
20/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	1103	1	1	1	220.00
20/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2612	3	3	3	5,000.00
20/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3794	4	4	4	0.00
20/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	3254	4	3	4	0.00
20/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	1076	1	1	1	157.00
20/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	3159	3	3	3	0.00
20/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1698	2	2	2	739.00
20/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	4942	5	5	5	0.00
20/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	884	1	1	1	0.00
20/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	950	1	1	1	0.00
20/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	353	0	0	0	3,000.00
20/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	690	1	1	1	7,500.00
20/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2191	2	2	2	0.00
20/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	656	1	1	1	739.00
20/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1491	1	1	1	0.00
20/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	623	1	1	1	157.00
20/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2233	2	2	2	0.00
20/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	466	0	0	0	7,488.00
20/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	250	0	0	0	739.00
20/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	973	1	1	1	0.00
20/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1281	1	1	1	377.00
20/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	639	1	1	1	220.00
20/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	927	1	1	1	0.00
20/12/2017	R209 On 03-May-18			Bond Future	9.54	72.9816	72.6522	72.9816	0.00
20/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	4157	4	4	4	0.00
20/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5704	6	6	6	0.00
20/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	8023	8	8	8	0.00
20/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3772	4	4	4	435.00
20/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4764	5	5	5	0.00
20/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	4118	4	4	4	0.00
20/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	4197	4	4	4	0.00
20/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1789	2	2	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
20/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2158	2	2	2	0.00
20/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2109	2	2	2	0.00
20/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2133	2	2	2	0.00
20/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1369	1	1	1	435.00
20/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	686	1	1	1	435.00
20/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2392	2	2	2	0.00
20/12/2017	R209 On 02-August-18			Bond Future	9.59	74.3582	74.0218	74.3582	0.00
20/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8784	9	9	9	0.00
20/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	6149	6	6	6	0.00
20/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	4054	4	4	4	435.00
20/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6853	7	7	7	0.00
20/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6937	7	7	7	0.00
20/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6895	7	7	7	0.00
20/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3599	3	4	3	0.00
20/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	1900	2	2	2	0.00
20/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	1866	2	2	2	0.00
20/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	1883	2	2	2	0.00
20/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2219	2	2	2	435.00
20/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1177	1	1	1	435.00
20/12/2017	R209 On 01-November-18			Bond Future	9.64	72.6461	72.3037	72.6461	0.00
20/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	71416	72	71	72	0.00
20/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	71416	72	71	72	0.00
20/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7998	8	8	8	0.00
20/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5559	6	6	6	0.00
20/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	71416	72	71	72	0.00
20/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3545	4	4	4	435.00
20/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3620	3	4	3	435.00
20/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2256	2	2	2	435.00
20/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5540	5	6	5	0.00
20/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 01-February-18			Bond Future	185.90	185.0540	185.9040	185.0540	2,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	6476	7	6	7	0.00
20/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	6466	7	6	7	0.00
20/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	6456	7	6	7	0.00
20/12/2017	R210 On 03-May-18			Bond Future	186.97	186.0986	186.9653	186.0986	0.00
20/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	4485	5	4	5	0.00
20/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	4475	5	4	5	0.00
20/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	4495	5	4	5	0.00
20/12/2017	R212 On 01-February-18			Bond Future	150.57	150.1503	150.5743	150.1503	4,967.00
20/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4116	5	4	5	0.00
20/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4126	5	4	5	0.00
20/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4136	5	4	5	0.00
20/12/2017	R212 On 03-May-18			Bond Future	153.40	152.9655	153.3982	152.9655	0.00
20/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
20/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	892	1	1	1	0.00
20/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	902	1	1	1	0.00
20/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	882	1	1	1	0.00
20/12/2017	R213 On 01-February-18			Bond Future	9.29	86.1799	85.9666	86.1799	58,778.00
20/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	2042	2	2	2	0.00
20/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	2003	2	2	2	0.00
20/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1964	2	2	2	0.00
20/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	1133	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
20/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	1159	1	1	1	0.00
20/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	1107	1	1	1	0.00
20/12/2017	R213 On 03-May-18			Bond Future	9.34	84.2403	84.0236	84.2403	0.00
20/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3659	4	4	4	0.00
20/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3696	4	4	4	0.00
20/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3734	4	4	4	0.00
20/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	2193	2	2	2	0.00
20/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2244	2	2	2	0.00
20/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	2218	2	2	2	0.00
20/12/2017	R214 On 01-February-18			Bond Future	9.69	74.0701	73.6310	74.0701	49,252.00
20/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	2186	2	2	2	0.00
20/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	2267	3	2	3	0.00
20/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	2226	2	2	2	0.00
20/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1271	1	1	1	0.00
20/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1244	1	1	1	0.00
20/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1299	1	1	1	0.00
20/12/2017	R214 On 03-May-18			Bond Future	9.74	72.1577	71.7109	72.1577	0.00
20/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	4049	4	4	4	0.00
20/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	4088	4	4	4	0.00
20/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	4010	4	4	4	0.00
20/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2477	2	2	2	0.00
20/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2450	2	2	2	0.00
20/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2422	2	2	2	0.00
20/12/2017	R248 On 01-February-18			Bond Future	9.74	94.7013	94.2783	94.7013	94,443.00
20/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2922	3	3	3	0.00
20/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	3027	3	3	3	0.00
20/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2974	3	3	3	0.00
20/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1582	1	2	1	0.00
20/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1514	1	2	1	0.00
20/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1548	1	2	1	0.00
20/12/2017	R248 On 03-May-18			Bond Future	9.79	92.0335	91.6032	92.0335	0.00
20/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5455	6	5	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
20/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	5405	6	5	6	0.00
20/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	5356	6	5	6	0.00
20/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	3094	3	3	3	0.00
20/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	3128	3	3	3	0.00
20/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	3060	3	3	3	0.00