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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/01/2018 TO: 16/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	2025 On 01-February-18			Bond Future	130.70	130.7933	130.7024	130.7933	1,091.00
16/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3198	3	3	3	0.00
16/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3178	3	3	3	0.00
16/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3188	3	3	3	0.00
16/01/2018	2025 On 03-May-18			Bond Future	133.15	133.2454	133.1535	133.2454	0.00
16/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	56	0	0	0	0.00
16/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	46	0	0	0	0.00
16/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	66	0	0	0	0.00
16/01/2018	2025 On 02-August-18			Bond Future	135.62	135.7128	135.6176	135.7128	0.00
16/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1042	1	1	1	0.00
16/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1052	1	1	1	0.00
16/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1032	1	1	1	0.00
16/01/2018	2029 On 01-February-18			Bond Future	100.69	100.6922	100.6884	100.6922	1,370.00
16/01/2018	2029 On 03-May-18			Bond Future	101.56	101.5619	101.5585	101.5619	0.00
16/01/2018	2029 On 02-August-18			Bond Future	103.47	103.4764	103.4718	103.4764	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
16/01/2018	2030 On 01-February-18			Bond Future	9.02	92.4671	92.7816	92.4671	71,083.00
16/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2459	2	2	2	0.00
16/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2526	2	3	2	0.00
16/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2393	2	2	2	0.00
16/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 03-May-18			Bond Future	9.07	94.1949	94.5156	94.1949	50.00
16/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2805	2	3	2	0.00
16/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2935	3	3	3	0.00
16/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2870	3	3	3	0.00
16/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 02-August-18			Bond Future	9.12	91.9520	92.2777	91.9520	0.00
16/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2222	2	2	2	0.00
16/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2286	2	2	2	0.00
16/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2157	2	2	2	0.00
16/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
16/01/2018	2032 On 01-February-18			Bond Future	9.22	95.0128	95.3516	95.0128	38,482.00
16/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2838	3	3	3	0.00
16/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1444	1	1	1	7,800.00
16/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2780	3	3	3	0.00
16/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	1047	1	1	1	7,500.00
16/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2722	2	3	2	0.00
16/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2169	2	2	2	750.00
16/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1912	2	2	2	6,800.00
16/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1167	1	1	1	0.00
16/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	286	0	0	0	0.00
16/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	462	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	567	1	1	1	0.00
16/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	300	0	0	0	0.00
16/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	274	0	0	0	0.00
16/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	828	1	1	1	0.00
16/01/2018	2032 On 03-May-18			Bond Future	9.27	92.6309	92.9764	92.6309	0.00
16/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4744	5	5	5	0.00
16/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4791	5	5	5	0.00
16/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4838	5	5	5	0.00
16/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1623	2	2	2	0.00
16/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1668	2	2	2	0.00
16/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1645	2	2	2	0.00
16/01/2018	2032 On 02-August-18			Bond Future	9.32	94.3642	94.7151	94.3642	0.00
16/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5217	5	5	5	0.00
16/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5174	5	5	5	0.00
16/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5131	5	5	5	0.00
16/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2709	3	3	3	0.00
16/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2735	3	3	3	0.00
16/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2682	3	3	3	0.00
16/01/2018	2033 On 01-February-18			Bond Future	105.24	105.2402	105.2363	105.2402	5,730.00
16/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4414	4	4	4	0.00
16/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4424	4	4	4	0.00
16/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4404	4	4	4	0.00
16/01/2018	2033 On 03-May-18			Bond Future	106.12	106.1252	106.1219	106.1252	384.00
16/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1568	2	2	2	0.00
16/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1578	2	2	2	0.00
16/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1588	2	2	2	0.00
16/01/2018	2033 On 02-August-18			Bond Future	108.12	108.1259	108.1211	108.1259	0.00

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16/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1809	2	2	2	0.00
16/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1819	2	2	2	0.00
16/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1799	2	2	2	0.00
16/01/2018	2037 On 01-February-18			Bond Future	9.50	91.0361	91.4490	91.0361	43,916.00
16/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3291	3	3	3	2,000.00
16/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2907	3	3	3	0.00
16/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2970	3	3	3	0.00
16/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9169	9	9	9	0.00
16/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2845	3	3	3	0.00
16/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6358	6	6	6	0.00
16/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	21	0	0	0	2,000.00
16/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	1	0	0	0	2,000.00
16/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	317	0	0	0	0.00
16/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	348	0	0	0	0.00
16/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	251	0	0	0	0.00
16/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	332	0	0	0	0.00
16/01/2018	2037 On 03-May-18			Bond Future	9.55	92.7372	93.1580	92.7372	0.00
16/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	5214	5	5	5	0.00
16/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5314	5	5	5	0.00
16/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5264	5	5	5	0.00
16/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1921	2	2	2	0.00
16/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1947	2	2	2	0.00
16/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1895	2	2	2	0.00
16/01/2018	2037 On 02-August-18			Bond Future	9.61	90.2167	90.6444	90.2167	0.00
16/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5814	6	6	6	0.00
16/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5860	6	6	6	0.00
16/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5906	6	6	6	0.00
16/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3117	3	3	3	0.00
16/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3176	3	3	3	0.00
16/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3147	3	3	3	0.00

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16/01/2018	2038 On 01-February-18			Bond Future	126.41	126.4124	126.4078	126.4124	19,909.00
16/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10522	11	11	11	0.00
16/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10542	11	11	11	0.00
16/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10532	11	11	11	0.00
16/01/2018	2038 On 03-May-18			Bond Future	128.78	128.7824	128.7782	128.7824	0.00
16/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3492	3	3	3	0.00
16/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3512	4	4	4	0.00
16/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3502	3	4	3	0.00
16/01/2018	2038 On 02-August-18			Bond Future	131.15	131.1602	131.1543	131.1602	0.00
16/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3376	3	3	3	0.00
16/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3386	3	3	3	0.00
16/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3396	3	3	3	0.00
16/01/2018	2040 On 01-February-18			Bond Future	9.56	94.5853	95.0287	94.5853	27,826.00
16/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3037	3	3	3	0.00
16/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3170	3	3	3	0.00
16/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3104	3	3	3	0.00
16/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	383	1	0	1	0.00
16/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	366	0	0	0	0.00
16/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	400	1	0	1	0.00
16/01/2018	2040 On 03-May-18			Bond Future	9.62	96.3526	96.8047	96.3526	1,435.00
16/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5837	6	6	6	0.00
16/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5891	6	6	6	0.00
16/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5465	5	5	5	1,500.00

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16/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1455	1	1	1	1,500.00
16/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5783	5	6	5	0.00
16/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2074	2	2	2	0.00
16/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7037	7	7	7	0.00
16/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2244	2	2	2	0.00
16/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2047	2	2	2	0.00
16/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2020	2	2	2	0.00
16/01/2018	2040 On 02-August-18			Bond Future	9.67	93.6495	94.1089	93.6495	0.00
16/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6495	6	6	6	0.00
16/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6446	6	6	6	0.00
16/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6397	6	6	6	0.00
16/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3408	4	3	4	0.00
16/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3440	4	3	4	0.00
16/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3377	4	3	4	0.00
16/01/2018	2044 On 01-February-18			Bond Future	9.60	91.6044	92.0978	91.6044	21,014.00
16/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2986	3	3	3	0.00
16/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3052	3	3	3	0.00
16/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3118	3	3	3	0.00
16/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	405	1	0	1	0.00
16/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	441	1	0	1	0.00
16/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	423	1	0	1	0.00
16/01/2018	2044 On 03-May-18			Bond Future	9.65	93.3160	93.8190	93.3160	232.00
16/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5968	6	6	6	0.00
16/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5914	6	6	6	0.00
16/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5860	6	6	6	0.00
16/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2105	2	2	2	0.00
16/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2133	2	2	2	0.00
16/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2078	2	2	2	0.00
16/01/2018	2044 On 02-August-18			Bond Future	9.71	90.6813	91.1926	90.6813	0.00
16/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6458	6	6	6	0.00
16/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6557	6	7	6	0.00
16/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6507	6	7	6	0.00
16/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3523	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
16/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3491	4	3	4	0.00
16/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3556	4	4	4	0.00
16/01/2018	2046 On 01-February-18			Bond Future	122.92	122.9240	122.9198	122.9240	21,632.00
16/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	9980	10	10	10	0.00
16/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	9990	10	10	10	0.00
16/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	10000	10	10	10	0.00
16/01/2018	2046 On 03-May-18			Bond Future	123.63	123.6290	123.6251	123.6290	0.00
16/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	4315	4	4	4	0.00
16/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	4325	4	4	4	0.00
16/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	4305	4	4	4	0.00
16/01/2018	2046 On 02-August-18			Bond Future	125.95	125.9594	125.9541	125.9594	0.00
16/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	2836	3	3	3	0.00
16/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	2816	3	3	3	0.00
16/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	2826	3	3	3	0.00
16/01/2018	2050 On 01-February-18			Bond Future	128.63	128.6389	128.6346	128.6389	24,300.00
16/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	11605	12	12	12	0.00
16/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	11595	12	12	12	0.00
16/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	11615	12	12	12	0.00
16/01/2018	2050 On 03-May-18			Bond Future	131.05	131.0508	131.0468	131.0508	0.00
16/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	4583	5	5	5	0.00
16/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	4563	5	5	5	0.00
16/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	4573	5	5	5	0.00
16/01/2018	2050 On 02-August-18			Bond Future	131.78	131.7880	131.7826	131.7880	0.00
16/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	5757	6	6	6	0.00
16/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	5737	6	6	6	0.00
16/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	5747	6	6	6	0.00
16/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	AL37 On 01-February-18			Index Future	572.47	571.7480	572.4700	571.7480	0.00
16/01/2018	AL37 On 03-May-18			Index Future	583.17	582.4290	583.1660	582.4290	0.00
16/01/2018	AL37 On 02-August-18			Index Future	594.08	593.3310	594.0760	593.3310	0.00
16/01/2018	AL7T On 01-February-18			Index Future	661.91	660.5290	661.9090	660.5290	0.00
16/01/2018	AL7T On 03-May-18			Index Future	674.28	672.8680	674.2760	672.8680	0.00
16/01/2018	AL7T On 02-August-18			Index Future	686.89	685.4640	686.8910	685.4640	0.00
16/01/2018	ALBI On 01-February-18			Index Future	598.57	596.5430	598.5720	596.5430	781.00
16/01/2018	ALBI On 03-May-18			Index Future	609.76	607.6860	609.7550	607.6860	0.00
16/01/2018	ALBI On 02-August-18			Index Future	621.16	619.0620	621.1630	619.0620	0.00
16/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2018	EL28 On 01-February-18			Bond Future	129.00	129.0053	129.0028	129.0053	0.00
16/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3297	3	3	3	0.00
16/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3307	3	3	3	0.00
16/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3287	3	3	3	0.00
16/01/2018	EL28 On 03-May-18			Bond Future	129.66	129.6644	129.6625	129.6644	0.00
16/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3518	4	4	4	0.00
16/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3528	4	4	4	0.00
16/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3538	4	4	4	0.00
16/01/2018	EL28 On 02-August-18			Bond Future	132.11	132.1085	132.1051	132.1085	0.00
16/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2835	3	3	3	0.00
16/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2845	3	3	3	0.00
16/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2825	3	3	3	0.00
16/01/2018	ES33 On 01-February-18			Bond Future	10.66	78.9323	79.2179	78.9323	9,466.00
16/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2024	2	2	2	0.00
16/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2084	2	2	2	0.00
16/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2143	2	2	2	0.00
16/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 03-May-18			Bond Future	10.75	76.6155	76.9068	76.6155	0.00
16/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2664	2	3	2	0.00
16/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2779	2	3	2	0.00
16/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2721	2	3	2	0.00
16/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 02-August-18			Bond Future	10.85	78.0492	78.3451	78.0492	0.00
16/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1729	1	2	1	0.00
16/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1786	1	2	1	0.00
16/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1844	2	2	2	0.00
16/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/01/2018	ES42 On 01-February-18			Bond Future	10.84	82.0643	82.4608	82.0643	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
16/01/2018	ES42 On 03-May-18			Bond Future	10.94	79.3363	79.7405	79.3363	0.00
16/01/2018	ES42 On 02-August-18			Bond Future	11.03	80.8206	81.2315	80.8206	0.00
16/01/2018	GOVI On 01-February-18			GOVI	597.23	595.1960	597.2310	595.1960	714.00
16/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	162010	14	16	14	0.00
16/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	161910	14	16	14	0.00
16/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	162110	14	16	14	0.00
16/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 03-May-18			GOVI	608.39	606.3150	608.3900	606.3150	0.00
16/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	181000	16	18	16	0.00
16/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	181200	16	18	16	0.00
16/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	181100	16	18	16	0.00
16/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 02-August-18			GOVI	619.77	617.6650	619.7720	617.6650	0.00
16/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	140620	12	14	12	0.00
16/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	140520	12	14	12	0.00
16/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	140720	12	14	12	0.00
16/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2018	IGOV On 01-February-18			Index Future	251.48	251.4870	251.4760	251.4870	881.00
16/01/2018	IGOV On 03-May-18			Index Future	256.19	256.2010	256.1900	256.2010	269.00
16/01/2018	IGOV On 02-August-18			Index Future	261.02	261.0310	261.0180	261.0310	0.00
16/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
16/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
16/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.98	99.9900	99.9800	99.9900	0.00
16/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.39	100.4000	100.3900	100.4000	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
16/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.34	99.3700	99.3400	99.3700	0.00
16/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
16/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5800	98.5700	98.5800	0.00
16/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4600	98.4500	98.4600	0.00
16/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.77	98.7800	98.7700	98.7800	0.00
16/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.10	99.1300	99.1000	99.1300	0.00
16/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4500	99.4200	99.4500	0.00
16/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.76	99.8000	99.7600	99.8000	0.00
16/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.7500	100.6600	100.7500	0.00
16/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.37	98.5100	98.3700	98.5100	0.00
16/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.73	95.8500	95.7300	95.8500	0.00
16/01/2018	IS05 On 16-March-21			Interest Rate Swap	94.91	95.0500	94.9100	95.0500	0.00
16/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.07	94.2100	94.0700	94.2100	0.00
16/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.21	94.3500	94.2100	94.3500	0.00
16/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.37	96.5200	96.3700	96.5200	51.00
16/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.49	96.6400	96.4900	96.6400	0.00
16/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.64	97.8100	97.6400	97.8100	0.00
16/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.82	100.0000	99.8200	100.0000	0.00
16/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.05	101.2400	101.0500	101.2400	0.00
16/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.12	96.3200	96.1200	96.3200	0.00
16/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.18	94.4100	94.1800	94.4100	0.00
16/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.16	91.3900	91.1600	91.3900	0.00
16/01/2018	IS10 On 15-June-26			Interest Rate Swap	89.88	90.1200	89.8800	90.1200	0.00
16/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.03	92.2700	92.0300	92.2700	0.00
16/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.81	96.0500	95.8100	96.0500	0.00
16/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.37	94.6200	94.3700	94.6200	0.00
16/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.43	96.6800	96.4300	96.6800	0.00
16/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.16	100.4000	100.1600	100.4000	0.00
16/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.51	100.7400	100.5100	100.7400	0.00
16/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.72	95.9700	95.7200	95.9700	0.00
16/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	7.01	92.9700	92.9900	92.9700	0.00
16/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.91	93.0600	93.0900	93.0600	0.00
16/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	2,500.00
16/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2600	93.2800	93.2600	0.00
16/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.72	93.2700	93.2800	93.2700	0.00
16/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.78	93.2000	93.2200	93.2000	0.00
16/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.86	93.1200	93.1400	93.1200	0.00
16/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.96	93.0200	93.0400	93.0200	0.00
16/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
16/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
16/01/2018	R023 On 01-February-18			Bond Future	7.77	103.1867	103.3337	103.1867	60,495.00
16/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2264	2	2	2	0.00
16/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2304	2	2	2	0.00
16/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2225	2	2	2	0.00
16/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	11	0	0	0	0.00
16/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	10	0	0	0	0.00
16/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	10	0	0	0	0.00
16/01/2018	R023 On 03-May-18			Bond Future	7.78	101.1849	101.3350	101.1849	120.00
16/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2489	2	2	2	0.00
16/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5476	5	5	5	0.00
16/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2545	2	3	2	0.00
16/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2517	2	3	2	0.00
16/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	537	1	1	1	0.00
16/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	73	0	0	0	2,500.00
16/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	548	1	1	1	0.00
16/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	558	1	1	1	0.00
16/01/2018	R035 On 01-February-18			Bond Future	9.41	98.9968	99.3692	98.9968	48,972.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2532	2	3	2	0.00
16/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2688	2	3	2	0.00
16/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2610	2	3	2	0.00
16/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R035 On 03-May-18			Bond Future	9.46	96.3462	96.7259	96.3462	0.00
16/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3401	3	3	3	0.00
16/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	3477	3	3	3	0.00
16/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	3325	3	3	3	0.00
16/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R186 On 01-February-18			Bond Future	8.47	113.5899	113.8276	113.5899	117,587.00
16/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	960	1	1	1	1,460.00
16/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	6	0	0	0	1,460.00
16/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3273	3	3	3	0.00
16/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3513	3	4	3	0.00
16/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5048	5	5	5	0.00
16/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3393	3	3	3	0.00
16/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2084	2	2	2	0.00
16/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7505	7	8	7	0.00
16/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3333	3	3	3	0.00
16/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	69	0	0	0	0.00
16/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	53	0	0	0	6,200.00
16/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	235	0	0	0	775.00
16/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	9	0	0	0	775.00
16/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
16/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	60	0	0	0	0.00
16/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	64	0	0	0	0.00
16/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	754	1	1	1	0.00
16/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4924	5	5	5	0.00
16/01/2018	R186 On 03-May-18			Bond Future	8.51	115.7123	115.9547	115.7123	7,485.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5721	6	6	6	1,120.00
16/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10094	10	10	10	0.00
16/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	4014	4	4	4	0.00
16/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	3045	3	3	3	0.00
16/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3972	4	4	4	0.00
16/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8007	8	8	8	0.00
16/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5192	5	5	5	0.00
16/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3678	0	4	0	0.00
16/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7850	8	8	8	0.00
16/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	2052	0	2	0	4,745.00
16/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	1039	0	1	0	4,745.00
16/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3929	4	4	4	0.00
16/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1342	1	1	1	0.00
16/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	881	1	1	1	0.00
16/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1875	2	2	2	0.00
16/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1490	0	1	0	4,745.00
16/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	317	0	0	0	3,200.00
16/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1362	1	1	1	0.00
16/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	337	0	0	0	10,640.00
16/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2760	0	3	0	0.00
16/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4404	0	4	0	0.00
16/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	133	0	0	0	1,120.00
16/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1322	1	1	1	0.00
16/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	735	1	1	1	0.00
16/01/2018	R197 On 01-February-18			Bond Future	297.94	297.9507	297.9380	297.9507	2,350.00
16/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3722	4	4	4	0.00
16/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3732	4	4	4	0.00
16/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3742	4	4	4	0.00
16/01/2018	R197 On 03-May-18			Bond Future	303.53	303.5367	303.5252	303.5367	165.00
16/01/2018	R197 On 03-May-18	304.44	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
16/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	925	1	1	1	0.00
16/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	935	1	1	1	0.00
16/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	915	1	1	1	0.00
16/01/2018	R202 On 01-February-18			Bond Future	237.61	237.6195	237.6110	237.6195	21,504.00
16/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11459	11	11	11	0.00
16/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11449	11	11	11	0.00
16/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11469	11	11	11	0.00
16/01/2018	R202 On 03-May-18			Bond Future	242.07	242.0743	242.0667	242.0743	54.00
16/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	741	1	1	1	0.00
16/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	739	1	1	1	0.00
16/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	737	1	1	1	0.00
16/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6160	6	6	6	0.00
16/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6144	6	6	6	0.00
16/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6152	6	6	6	0.00
16/01/2018	R204 On 01-February-18			Bond Future	7.00	101.8344	101.8467	101.8344	30,396.00
16/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	205	0	0	0	0.00
16/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	222	0	0	0	0.00
16/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	214	0	0	0	0.00
16/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R204 On 03-May-18			Bond Future	6.78	103.7370	103.7500	103.7370	0.00
16/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	263	0	0	0	0.00
16/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	267	0	0	0	0.00
16/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	258	0	0	0	0.00
16/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	78	0	0	0	0.00
16/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	76	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
16/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	75	0	0	0	0.00
16/01/2018	R207 On 01-February-18			Bond Future	7.13	100.5755	100.6391	100.5755	45,523.00
16/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	826	1	1	1	0.00
16/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	861	1	1	1	0.00
16/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	844	1	1	1	0.00
16/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R207 On 03-May-18			Bond Future	7.08	102.4546	102.5198	102.4546	0.00
16/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	921	1	1	1	0.00
16/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	909	1	1	1	0.00
16/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	897	1	1	1	0.00
16/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	138	0	0	0	0.00
16/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	142	0	0	0	0.00
16/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	135	0	0	0	0.00
16/01/2018	R208 On 01-February-18			Bond Future	7.41	100.4583	100.5557	100.4583	35,538.00
16/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1171	1	1	1	0.00
16/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1197	1	1	1	0.00
16/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1145	1	1	1	0.00
16/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	7	0	0	0	0.00
16/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	6	0	0	0	0.00
16/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	6	0	0	0	0.00
16/01/2018	R208 On 03-May-18			Bond Future	7.40	98.9340	99.0335	98.9340	328.00
16/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1294	1	1	1	0.00
16/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1330	1	1	1	0.00
16/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1312	1	1	1	0.00
16/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	336	0	0	0	0.00
16/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	343	0	0	0	0.00
16/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	350	0	0	0	0.00
16/01/2018	R209 On 01-February-18			Bond Future	9.35	75.0449	75.3594	75.0449	147,338.00
16/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2674	2	3	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
16/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3630	3	4	3	0.00
16/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	2057	2	2	2	0.00
16/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2728	2	3	2	0.00
16/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2783	3	3	3	0.00
16/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4936	5	5	5	0.00
16/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3457	3	3	3	0.00
16/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	979	1	1	1	220.00
16/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2892	3	3	3	5,000.00
16/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4337	4	4	4	0.00
16/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	946	1	1	1	157.00
16/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3572	3	4	3	0.00
16/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1727	2	2	2	739.00
16/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3688	3	4	3	0.00
16/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5657	5	6	5	0.00
16/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	215	0	0	0	0.00
16/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	247	0	0	0	0.00
16/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	34	0	0	0	3,000.00
16/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	133	0	0	0	7,500.00
16/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1119	1	1	1	0.00
16/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	109	0	0	0	157.00
16/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1155	1	1	1	0.00
16/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	120	0	0	0	739.00
16/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	572	1	1	1	0.00
16/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	61	0	0	0	7,488.00
16/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	17	0	0	0	739.00
16/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	259	0	0	0	0.00
16/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	433	1	0	1	377.00
16/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	114	0	0	0	220.00
16/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	236	0	0	0	0.00
16/01/2018	R209 On 03-May-18			Bond Future	9.40	73.2977	73.6183	73.2977	0.00
16/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4520	4	5	4	0.00
16/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	6201	6	6	6	0.00
16/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8692	8	9	8	0.00
16/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	4098	4	4	4	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
16/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	5181	5	5	5	0.00
16/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4477	4	4	4	0.00
16/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4563	4	5	4	0.00
16/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1239	1	1	1	5,000.00
16/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1550	2	2	2	0.00
16/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1508	2	2	2	0.00
16/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1529	2	2	2	0.00
16/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	899	1	1	1	435.00
16/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	389	0	0	0	435.00
16/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1752	2	2	2	0.00
16/01/2018	R209 On 02-August-18			Bond Future	9.45	74.6693	74.9951	74.6693	0.00
16/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6644	6	7	6	0.00
16/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9440	9	9	9	0.00
16/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4404	4	4	4	435.00
16/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7391	7	7	7	0.00
16/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7481	7	7	7	0.00
16/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7436	7	7	7	0.00
16/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1465	2	1	2	0.00
16/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2976	3	3	3	0.00
16/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1436	2	1	2	0.00
16/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1450	2	1	2	0.00
16/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	859	1	1	1	435.00
16/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1741	2	2	2	435.00
16/01/2018	R209 On 01-November-18			Bond Future	9.49	72.9606	73.2933	72.9606	0.00
16/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72405	72	72	72	0.00
16/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72405	72	72	72	0.00
16/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	6020	6	6	6	0.00
16/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8592	8	9	8	0.00
16/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72405	72	72	72	0.00
16/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3870	4	4	4	255.00
16/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1861	2	2	2	255.00
16/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3092	3	3	3	255.00
16/01/2018	R209 On 01-November-18	1 015.99	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
16/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4875	5	5	5	0.00
16/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 01-February-18			Bond Future	187.12	187.1267	187.1195	187.1267	2,159.00
16/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5261	5	5	5	0.00
16/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5251	5	5	5	0.00
16/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5241	5	5	5	0.00
16/01/2018	R210 On 03-May-18			Bond Future	188.20	188.2102	188.2035	188.2102	0.00
16/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3247	3	3	3	0.00
16/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3237	3	3	3	0.00
16/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3257	3	3	3	0.00
16/01/2018	R212 On 01-February-18			Bond Future	151.45	151.3690	151.4485	151.3690	4,936.00
16/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3242	3	3	3	0.00
16/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3252	3	3	3	0.00
16/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3262	3	3	3	0.00
16/01/2018	R212 On 03-May-18			Bond Future	154.29	154.2070	154.2886	154.2070	0.00
16/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	9	0	0	0	0.00
16/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
16/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	1	0	0	0	0.00
16/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	11	0	0	0	0.00
16/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
16/01/2018	R213 On 01-February-18			Bond Future	9.10	86.9273	87.2348	86.9273	58,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2458	2	2	2	0.00
16/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2405	2	2	2	0.00
16/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2353	2	2	2	0.00
16/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	267	0	0	0	0.00
16/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	279	0	0	0	0.00
16/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	255	0	0	0	0.00
16/01/2018	R213 On 03-May-18			Bond Future	9.14	85.0020	85.3155	85.0020	25.00
16/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4201	4	4	4	0.00
16/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4243	4	4	4	0.00
16/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4286	4	4	4	0.00
16/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1452	2	1	2	0.00
16/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1494	2	1	2	0.00
16/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1473	2	1	2	0.00
16/01/2018	R214 On 01-February-18			Bond Future	9.53	74.3990	74.7967	74.3990	48,891.00
16/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2428	2	2	2	0.00
16/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2534	2	3	2	0.00
16/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2481	2	2	2	0.00
16/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	360	0	0	0	0.00
16/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	345	0	0	0	0.00
16/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	375	1	0	1	0.00
16/01/2018	R214 On 03-May-18			Bond Future	9.57	72.4930	72.8985	72.4930	0.00
16/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4518	4	5	4	0.00
16/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4561	4	5	4	0.00
16/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4474	4	4	4	0.00
16/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1754	2	2	2	0.00
16/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1730	2	2	2	0.00
16/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1707	2	2	2	0.00
16/01/2018	R248 On 01-February-18			Bond Future	9.56	95.3520	95.8610	95.3520	78,864.00
16/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3359	3	3	3	0.00
16/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3496	3	3	3	0.00
16/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3427	3	3	3	0.00
16/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	436	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	401	1	0	1	0.00
16/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	418	1	0	1	0.00
16/01/2018	R248 On 03-May-18			Bond Future	9.61	92.6967	93.2156	92.6967	20.00
16/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	6137	6	6	6	0.00
16/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	6082	6	6	6	0.00
16/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	6026	6	6	6	0.00
16/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2158	2	2	2	0.00
16/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2186	2	2	2	0.00
16/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2130	2	2	2	0.00