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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/01/2018 TO: 23/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	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
23/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	2025 On 01-February-18			Bond Future	130.66	130.6689	130.6636	130.6689	1,091.00
23/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3236	3	3	3	0.00
23/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3216	3	3	3	0.00
23/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3226	3	3	3	0.00
23/01/2018	2025 On 03-May-18			Bond Future	133.11	133.1177	133.1120	133.1177	21.00
23/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	98	0	0	0	0.00
23/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	88	0	0	0	0.00
23/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	108	0	0	0	0.00
23/01/2018	2025 On 02-August-18			Bond Future	135.57	135.5770	135.5714	135.5770	0.00
23/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1089	1	1	1	0.00
23/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1099	1	1	1	0.00
23/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1079	1	1	1	0.00
23/01/2018	2029 On 01-February-18			Bond Future	100.66	100.6663	100.6627	100.6663	0.00
23/01/2018	2029 On 03-May-18			Bond Future	101.53	101.5347	101.5309	101.5347	1,370.00
23/01/2018	2029 On 02-August-18			Bond Future	103.44	103.4445	103.4407	103.4445	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
23/01/2018	2030 On 01-February-18			Bond Future	8.90	93.3951	93.6078	93.3951	60,349.00
23/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	3286	3	3	3	0.00
23/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	3352	3	3	3	0.00
23/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	3219	3	3	3	0.00
23/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 03-May-18			Bond Future	8.94	95.1398	95.3563	95.1398	11,088.00
23/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	3646	3	4	3	0.00
23/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	3775	4	4	4	0.00
23/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	3711	3	4	3	0.00
23/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 02-August-18			Bond Future	8.99	92.9107	93.1315	92.9107	0.00
23/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	3076	3	3	3	0.00
23/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	3140	3	3	3	0.00
23/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	3011	3	3	3	0.00
23/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
23/01/2018	2032 On 01-February-18			Bond Future	9.10	95.9386	96.2434	95.9386	38,472.00
23/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	3486	3	3	3	0.00
23/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1743	2	2	2	7,800.00
23/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	3417	3	3	3	0.00
23/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	1212	1	1	1	7,500.00
23/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2677	2	3	2	750.00
23/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	2353	2	2	2	6,800.00
23/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	3349	3	3	3	0.00
23/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	440	1	0	1	0.00
23/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	31	0	0	0	0.00
23/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	79	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
23/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	116	0	0	0	0.00
23/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	34	0	0	0	0.00
23/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	29	0	0	0	0.00
23/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	235	0	0	0	0.00
23/01/2018	2032 On 03-May-18			Bond Future	9.14	93.5737	93.8840	93.5737	9,028.00
23/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4883	5	5	5	0.00
23/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4936	5	5	5	0.00
23/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4989	5	5	5	0.00
23/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	867	1	1	1	0.00
23/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	900	1	1	1	0.00
23/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	883	1	1	1	0.00
23/01/2018	2032 On 02-August-18			Bond Future	9.19	95.3208	95.6370	95.3208	0.00
23/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5420	5	5	5	0.00
23/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5373	5	5	5	0.00
23/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5326	5	5	5	0.00
23/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	1986	2	2	2	0.00
23/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2008	2	2	2	0.00
23/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	1963	2	2	2	0.00
23/01/2018	2033 On 01-February-18			Bond Future	104.87	104.8766	104.8730	104.8766	5,730.00
23/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4777	5	5	5	0.00
23/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4787	5	5	5	0.00
23/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4767	5	5	5	0.00
23/01/2018	2033 On 03-May-18			Bond Future	105.75	105.7541	105.7502	105.7541	1,282.00
23/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1940	2	2	2	0.00
23/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1950	2	2	2	0.00
23/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1960	2	2	2	0.00
23/01/2018	2033 On 02-August-18			Bond Future	107.74	107.7432	107.7393	107.7432	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
23/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2191	2	2	2	0.00
23/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2201	2	2	2	0.00
23/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2181	2	2	2	0.00
23/01/2018	2037 On 01-February-18			Bond Future	9.39	92.0962	92.3489	92.0962	42,676.00
23/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3966	4	4	4	2,070.00
23/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	3520	3	4	3	0.00
23/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	3594	3	4	3	0.00
23/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	10068	10	10	10	0.00
23/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	3446	3	3	3	0.00
23/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	7236	7	7	7	0.00
23/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
23/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
23/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	41	0	0	0	0.00
23/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	49	0	0	0	0.00
23/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	27	0	0	0	0.00
23/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	45	0	0	0	0.00
23/01/2018	2037 On 03-May-18			Bond Future	9.44	93.8166	94.0740	93.8166	12,964.00
23/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	5300	5	5	5	0.00
23/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5413	5	5	5	0.00
23/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5356	5	5	5	0.00
23/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1097	1	1	1	0.00
23/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1116	1	1	1	0.00
23/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1078	1	1	1	0.00
23/01/2018	2037 On 02-August-18			Bond Future	9.49	91.3125	91.5748	91.3125	0.00
23/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5938	6	6	6	0.00
23/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5989	6	6	6	0.00
23/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	6039	6	6	6	0.00
23/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2320	2	2	2	0.00
23/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2371	2	2	2	0.00
23/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2345	2	2	2	0.00

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23/01/2018	2038 On 01-February-18			Bond Future	125.97	125.9789	125.9745	125.9789	16,668.00
23/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10956	11	11	11	0.00
23/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10976	11	11	11	0.00
23/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10966	11	11	11	0.00
23/01/2018	2038 On 03-May-18			Bond Future	128.34	128.3399	128.3351	128.3399	6,293.00
23/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3935	4	4	4	0.00
23/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3955	4	4	4	0.00
23/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3945	4	4	4	0.00
23/01/2018	2038 On 02-August-18			Bond Future	130.70	130.7037	130.6991	130.7037	0.00
23/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3831	4	4	4	0.00
23/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3841	4	4	4	0.00
23/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3851	4	4	4	0.00
23/01/2018	2040 On 01-February-18			Bond Future	9.45	95.7246	96.0409	95.7246	27,618.00
23/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3707	3	4	3	0.00
23/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3865	4	4	4	0.00
23/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3785	4	4	4	0.00
23/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	52	0	0	0	0.00
23/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	48	0	0	0	0.00
23/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	57	0	0	0	0.00
23/01/2018	2040 On 03-May-18			Bond Future	9.50	97.5128	97.8350	97.5128	5,012.00
23/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5973	6	6	6	0.00
23/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	6034	6	6	6	0.00
23/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1279	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5912	6	6	6	0.00
23/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5551	5	6	5	1,500.00
23/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	5831	6	6	6	0.00
23/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1173	1	1	1	0.00
23/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1300	1	1	1	0.00
23/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1153	1	1	1	0.00
23/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1133	1	1	1	0.00
23/01/2018	2040 On 02-August-18			Bond Future	9.55	94.8273	95.1557	94.8273	0.00
23/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6578	6	7	6	0.00
23/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6524	6	7	6	0.00
23/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6470	6	6	6	0.00
23/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2440	3	2	3	0.00
23/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2467	3	2	3	0.00
23/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2413	3	2	3	0.00
23/01/2018	2044 On 01-February-18			Bond Future	9.47	92.9381	93.2600	92.9381	19,222.00
23/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	3767	3	4	3	0.00
23/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3846	4	4	4	0.00
23/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3926	4	4	4	0.00
23/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	51	0	0	0	0.00
23/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	60	0	0	0	0.00
23/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	55	0	0	0	0.00
23/01/2018	2044 On 03-May-18			Bond Future	9.52	94.6742	95.0020	94.6742	6,148.00
23/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	6215	6	6	6	0.00
23/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	6153	6	6	6	0.00
23/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	6091	6	6	6	0.00
23/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1161	1	1	1	0.00
23/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1181	1	1	1	0.00
23/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1141	1	1	1	0.00
23/01/2018	2044 On 02-August-18			Bond Future	9.57	92.0610	92.3950	92.0610	0.00
23/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6621	6	7	6	0.00
23/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6731	7	7	7	0.00
23/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6676	6	7	6	0.00
23/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2489	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
23/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2462	3	2	3	0.00
23/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2517	3	3	3	0.00
23/01/2018	2046 On 01-February-18			Bond Future	120.73	121.4469	120.7274	121.4469	18,669.00
23/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	12173	11	12	11	0.00
23/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	12183	11	12	11	0.00
23/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	12193	11	12	11	0.00
23/01/2018	2046 On 03-May-18			Bond Future	121.39	122.1233	121.3900	122.1233	8,964.00
23/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	6550	6	7	6	0.00
23/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	6560	6	7	6	0.00
23/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	6540	6	7	6	0.00
23/01/2018	2046 On 02-August-18			Bond Future	123.67	124.4201	123.6732	124.4201	0.00
23/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	5117	4	5	4	0.00
23/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	5097	4	5	4	0.00
23/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	5107	4	5	4	0.00
23/01/2018	2050 On 01-February-18			Bond Future	126.09	126.2296	126.0878	126.2296	19,586.00
23/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	14152	14	14	14	0.00
23/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14142	14	14	14	0.00
23/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	14162	14	14	14	0.00
23/01/2018	2050 On 03-May-18			Bond Future	128.45	128.5952	128.4504	128.5952	7,179.00
23/01/2018	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
23/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	7180	7	7	7	0.00
23/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	7160	7	7	7	0.00
23/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	7170	7	7	7	0.00
23/01/2018	2050 On 02-August-18			Bond Future	129.13	129.2809	129.1335	129.2809	0.00
23/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	8406	8	8	8	0.00
23/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	8386	8	8	8	0.00
23/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	8396	8	8	8	0.00
23/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	AL37 On 01-February-18			Index Future	574.57	574.1500	574.5650	574.1500	0.00
23/01/2018	AL37 On 03-May-18			Index Future	585.30	584.8730	585.2950	584.8730	0.00
23/01/2018	AL37 On 02-August-18			Index Future	596.23	595.7970	596.2290	595.7970	0.00
23/01/2018	AL7T On 01-February-18			Index Future	665.95	665.1460	665.9460	665.1460	0.00
23/01/2018	AL7T On 03-May-18			Index Future	678.38	677.5690	678.3830	677.5690	0.00
23/01/2018	AL7T On 02-August-18			Index Future	691.06	690.2250	691.0550	690.2250	0.00
23/01/2018	ALBI On 01-February-18			Index Future	603.45	602.0680	603.4520	602.0680	563.00
23/01/2018	ALBI On 03-May-18			Index Future	614.72	613.3120	614.7210	613.3120	609.00
23/01/2018	ALBI On 02-August-18			Index Future	626.20	624.7680	626.2040	624.7680	0.00
23/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	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
23/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	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
23/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2018	EL28 On 01-February-18			Bond Future	128.99	128.9890	128.9868	128.9890	0.00
23/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3313	3	3	3	0.00
23/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3323	3	3	3	0.00
23/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3303	3	3	3	0.00
23/01/2018	EL28 On 03-May-18			Bond Future	129.64	129.6468	129.6442	129.6468	0.00
23/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/01/2018	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
23/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3536	4	4	4	0.00
23/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3546	4	4	4	0.00
23/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3556	4	4	4	0.00
23/01/2018	EL28 On 02-August-18			Bond Future	132.08	132.0851	132.0827	132.0851	0.00
23/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2857	3	3	3	0.00
23/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2867	3	3	3	0.00
23/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2847	3	3	3	0.00
23/01/2018	ES33 On 01-February-18			Bond Future	10.57	79.5389	79.7331	79.5389	1,455.00
23/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2540	2	3	2	0.00
23/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2599	2	3	2	0.00
23/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2658	2	3	2	0.00
23/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 03-May-18			Bond Future	10.66	77.2333	77.4310	77.2333	9,466.00
23/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	3188	3	3	3	0.00
23/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3303	3	3	3	0.00
23/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3246	3	3	3	0.00
23/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 02-August-18			Bond Future	10.76	78.6753	78.8768	78.6753	0.00
23/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2260	2	2	2	0.00
23/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2318	2	2	2	0.00
23/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2376	2	2	2	0.00
23/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/01/2018	ES42 On 01-February-18			Bond Future	10.73	83.0404	83.2995	83.0404	798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	ES42 On 03-May-18			Bond Future	10.82	80.3304	80.5942	80.3304	7,957.00
23/01/2018	ES42 On 02-August-18			Bond Future	10.91	81.8300	82.0988	81.8300	0.00
23/01/2018	GOVI On 01-February-18			GOVI	602.18	600.7910	602.1760	600.7910	388.00
23/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	211460	20	21	20	0.00
23/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	211360	20	21	20	0.00
23/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	211560	20	21	20	0.00
23/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 03-May-18			GOVI	613.42	612.0120	613.4210	612.0120	320.00
23/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	231310	22	23	22	0.00
23/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	231510	22	23	22	0.00
23/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	231410	22	23	22	0.00
23/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 02-August-18			GOVI	624.88	623.4440	624.8800	623.4440	0.00
23/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	191700	18	19	18	0.00
23/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	191600	18	19	18	0.00
23/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	191800	18	19	18	0.00
23/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2018	IGOV On 01-February-18			Index Future	250.37	250.5510	250.3740	250.5510	881.00
23/01/2018	IGOV On 03-May-18			Index Future	255.06	255.2450	255.0640	255.2450	269.00
23/01/2018	IGOV On 02-August-18			Index Future	259.86	260.0470	259.8620	260.0470	0.00
23/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
23/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
23/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
23/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4200	100.4200	100.4200	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
23/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
23/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
23/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
23/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
23/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
23/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1300	99.1300	99.1300	0.00
23/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4500	99.4500	99.4500	0.00
23/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
23/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6900	100.6900	100.6900	0.00
23/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.39	98.4000	98.3900	98.4000	0.00
23/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.73	95.7400	95.7300	95.7400	0.00
23/01/2018	IS05 On 16-March-21			Interest Rate Swap	94.91	94.9100	94.9100	94.9100	0.00
23/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.05	94.0600	94.0500	94.0600	0.00
23/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.17	94.1700	94.1700	94.1700	0.00
23/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.32	96.3200	96.3200	96.3200	51.00
23/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.42	96.4200	96.4200	96.4200	0.00
23/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.56	97.5500	97.5600	97.5500	0.00
23/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.72	99.7000	99.7200	99.7000	0.00
23/01/2018	IS05 On 20-December-22			Interest Rate Swap	100.94	100.9000	100.9400	100.9000	0.00
23/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.00	95.9600	96.0000	95.9600	0.00
23/01/2018	IS10 On 17-December-25			Interest Rate Swap	93.92	93.8100	93.9200	93.8100	0.00
23/01/2018	IS10 On 16-March-26			Interest Rate Swap	90.89	90.7700	90.8900	90.7700	0.00
23/01/2018	IS10 On 15-June-26			Interest Rate Swap	89.59	89.4800	89.5900	89.4800	0.00
23/01/2018	IS10 On 21-September-26			Interest Rate Swap	91.71	91.6100	91.7100	91.6100	0.00
23/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.48	95.3900	95.4800	95.3900	0.00
23/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.02	93.9300	94.0200	93.9300	0.00
23/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.08	95.9800	96.0800	95.9800	0.00
23/01/2018	IS10 On 20-September-27			Interest Rate Swap	99.81	99.7100	99.8100	99.7100	0.00
23/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.15	100.0500	100.1500	100.0500	0.00
23/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.35	95.2400	95.3500	95.2400	0.00
23/01/2018	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
23/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
23/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	2,500.00
23/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	93.2800	93.2800	0.00
23/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
23/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
23/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
23/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	0.00
23/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	0.00
23/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
23/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
23/01/2018	R023 On 01-February-18			Bond Future	7.67	103.6316	103.7159	103.6316	21,872.00
23/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2636	3	3	3	0.00
23/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2676	3	3	3	0.00
23/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2596	3	3	3	0.00
23/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R023 On 03-May-18			Bond Future	7.68	101.6377	101.7235	101.6377	19,401.00
23/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2595	3	3	3	0.00
23/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5807	6	6	6	0.00
23/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2659	3	3	3	0.00
23/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2627	3	3	3	0.00
23/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	263	0	0	0	0.00
23/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	16	0	0	0	2,500.00
23/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	269	0	0	0	0.00
23/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	276	0	0	0	0.00
23/01/2018	R035 On 01-February-18			Bond Future	9.30	99.9757	100.2700	99.9757	36,961.00
23/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	3433	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
23/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	3589	3	4	3	0.00
23/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	3511	3	4	3	0.00
23/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R035 On 03-May-18			Bond Future	9.35	97.3432	97.6427	97.3432	29,080.00
23/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	4318	4	4	4	0.00
23/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4394	4	4	4	0.00
23/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	4242	4	4	4	0.00
23/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R186 On 01-February-18			Bond Future	8.36	114.3835	114.5212	114.3835	86,483.00
23/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	1144	1	1	1	1,460.00
23/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	2	0	0	0	1,460.00
23/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3900	4	4	4	0.00
23/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	4155	4	4	4	0.00
23/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5734	6	6	6	0.00
23/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	4028	4	4	4	0.00
23/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2570	2	3	2	0.00
23/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	8198	8	8	8	0.00
23/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3964	4	4	4	0.00
23/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	2	0	0	0	0.00
23/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	1	0	0	0	6,200.00
23/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	27	0	0	0	775.00
23/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
23/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
23/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	2	0	0	0	0.00
23/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	2	0	0	0	0.00
23/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	243	0	0	0	0.00
23/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4225	4	4	4	0.00
23/01/2018	R186 On 03-May-18			Bond Future	8.40	116.5203	116.6603	116.5203	52,496.00
23/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	6015	6	6	6	1,120.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10696	11	11	11	0.00
23/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	4108	4	4	4	0.00
23/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	3008	3	3	3	0.00
23/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	4060	4	4	4	0.00
23/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8498	8	8	8	0.00
23/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5428	5	5	5	0.00
23/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	3051	0	3	0	0.00
23/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3727	4	4	4	0.00
23/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	926	1	1	1	4,745.00
23/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	8330	8	8	8	0.00
23/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1916	2	2	2	4,745.00
23/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	4012	4	4	4	0.00
23/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	725	1	1	1	0.00
23/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1112	0	1	0	3,500.00
23/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1132	1	1	1	0.00
23/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	412	0	0	0	0.00
23/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	833	1	1	1	4,745.00
23/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	102	0	0	0	3,200.00
23/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	739	1	1	1	0.00
23/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	111	0	0	0	10,640.00
23/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	1918	2	2	2	0.00
23/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	30	0	0	0	0.00
23/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	3586	4	4	4	0.00
23/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	710	1	1	1	0.00
23/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	323	0	0	0	0.00
23/01/2018	R197 On 01-February-18			Bond Future	297.85	297.8634	297.8512	297.8634	641.00
23/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3809	4	4	4	0.00
23/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3819	4	4	4	0.00
23/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3829	4	4	4	0.00
23/01/2018	R197 On 03-May-18			Bond Future	303.43	303.4454	303.4325	303.4454	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1018	1	1	1	0.00
23/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1028	1	1	1	0.00
23/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1008	1	1	1	0.00
23/01/2018	R202 On 01-February-18			Bond Future	237.55	237.5611	237.5532	237.5611	17,923.00
23/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11517	12	12	12	0.00
23/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11507	11	12	11	0.00
23/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11527	12	12	12	0.00
23/01/2018	R202 On 03-May-18			Bond Future	242.00	242.0131	242.0043	242.0131	9,901.00
23/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	668	1	1	1	0.00
23/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	666	1	1	1	0.00
23/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	665	1	1	1	0.00
23/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6150	6	6	6	0.00
23/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6134	6	6	6	0.00
23/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6142	6	6	6	0.00
23/01/2018	R204 On 01-February-18			Bond Future	6.93	101.9060	101.9091	101.9060	24,983.00
23/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	268	0	0	0	0.00
23/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	284	0	0	0	0.00
23/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	276	0	0	0	0.00
23/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R204 On 03-May-18			Bond Future	6.68	103.8097	103.8127	103.8097	9,368.00
23/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	277	0	0	0	0.00
23/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	282	0	0	0	0.00
23/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	272	0	0	0	0.00
23/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	28	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
23/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	27	0	0	0	0.00
23/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	26	0	0	0	0.00
23/01/2018	R207 On 01-February-18			Bond Future	6.99	100.8631	100.8895	100.8631	39,040.00
23/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	1076	1	1	1	0.00
23/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1112	1	1	1	0.00
23/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	1094	1	1	1	0.00
23/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R207 On 03-May-18			Bond Future	6.91	102.7474	102.7741	102.7474	12,595.00
23/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	1073	1	1	1	0.00
23/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	1059	1	1	1	0.00
23/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	1045	1	1	1	0.00
23/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	34	0	0	0	0.00
23/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	35	0	0	0	0.00
23/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	33	0	0	0	0.00
23/01/2018	R208 On 01-February-18			Bond Future	7.28	100.8604	100.9156	100.8604	35,360.00
23/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1524	1	2	1	0.00
23/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1551	1	2	1	0.00
23/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1497	1	1	1	0.00
23/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R208 On 03-May-18			Bond Future	7.25	99.3433	99.3994	99.3433	20,359.00
23/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1437	1	1	1	0.00
23/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1479	1	1	1	0.00
23/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1458	1	1	1	0.00
23/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	120	0	0	0	0.00
23/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	123	0	0	0	0.00
23/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	127	0	0	0	0.00
23/01/2018	R209 On 01-February-18			Bond Future	9.27	75.6946	75.9075	75.6946	140,439.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	3008	3	3	3	0.00
23/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	4074	4	4	4	0.00
23/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	2283	2	2	2	0.00
23/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	3070	3	3	3	0.00
23/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	3132	3	3	3	0.00
23/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	5451	5	5	5	0.00
23/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3885	4	4	4	0.00
23/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	957	1	1	1	220.00
23/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	3257	3	3	3	5,000.00
23/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4828	5	5	5	0.00
23/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	4137	4	4	4	0.00
23/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	916	1	1	1	157.00
23/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	4011	4	4	4	0.00
23/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1883	2	2	2	739.00
23/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	6189	6	6	6	0.00
23/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	32	0	0	0	0.00
23/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	41	0	0	0	0.00
23/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	1	0	0	0	3,000.00
23/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	13	0	0	0	7,500.00
23/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	548	1	1	1	0.00
23/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	11	0	0	0	739.00
23/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	180	0	0	0	0.00
23/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	9	0	0	0	157.00
23/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	577	1	1	1	0.00
23/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	3	0	0	0	7,488.00
23/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
23/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	45	0	0	0	0.00
23/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	111	0	0	0	377.00
23/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	10	0	0	0	220.00
23/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	38	0	0	0	0.00
23/01/2018	R209 On 03-May-18			Bond Future	9.32	73.9593	74.1761	73.9593	51,483.00
23/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4477	4	4	4	0.00
23/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	6331	6	6	6	0.00
23/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	9006	9	9	9	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
23/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	4009	4	4	4	435.00
23/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	5209	5	5	5	0.00
23/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4430	4	4	4	0.00
23/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4525	4	5	4	0.00
23/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	710	1	1	1	5,000.00
23/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	946	1	1	1	0.00
23/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	913	1	1	1	0.00
23/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	929	1	1	1	0.00
23/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	472	1	0	1	435.00
23/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	145	0	0	0	435.00
23/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1106	1	1	1	0.00
23/01/2018	R209 On 02-August-18			Bond Future	9.36	75.3402	75.5611	75.3402	0.00
23/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9680	9	10	9	0.00
23/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6699	7	7	7	0.00
23/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4291	4	4	4	435.00
23/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7500	7	7	7	0.00
23/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7595	7	8	7	0.00
23/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7547	7	8	7	0.00
23/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1007	1	1	1	0.00
23/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2297	2	2	2	0.00
23/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	984	1	1	1	0.00
23/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	995	1	1	1	0.00
23/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1230	1	1	1	435.00
23/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	534	1	1	1	435.00
23/01/2018	R209 On 01-November-18			Bond Future	9.40	73.6437	73.8682	73.6437	0.00
23/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72980	73	73	73	0.00
23/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72980	73	73	73	0.00
23/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8738	9	9	9	0.00
23/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	6015	6	6	6	0.00
23/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72980	73	73	73	0.00
23/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3807	4	4	4	255.00
23/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2512	3	3	3	255.00
23/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1431	1	1	1	255.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4238	4	4	4	0.00
23/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 01-February-18			Bond Future	187.07	187.0770	187.0701	187.0770	1,460.00
23/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5310	5	5	5	0.00
23/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5300	5	5	5	0.00
23/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5290	5	5	5	0.00
23/01/2018	R210 On 03-May-18			Bond Future	188.15	188.1579	188.1505	188.1579	699.00
23/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3299	3	3	3	0.00
23/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3289	3	3	3	0.00
23/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3309	3	3	3	0.00
23/01/2018	R212 On 01-February-18			Bond Future	151.20	151.3201	151.1989	151.3201	3,825.00
23/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3491	3	3	3	0.00
23/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3501	3	4	3	0.00
23/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3511	3	4	3	0.00
23/01/2018	R212 On 03-May-18			Bond Future	154.03	154.1559	154.0321	154.1559	2,818.00
23/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
23/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	258	0	0	0	0.00
23/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	268	0	0	0	0.00
23/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	248	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
23/01/2018	R213 On 01-February-18			Bond Future	8.97	87.8350	88.1118	87.8350	50,294.00
23/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	3108	3	3	3	0.00
23/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	3046	3	3	3	0.00
23/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2984	3	3	3	0.00
23/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	31	0	0	0	0.00
23/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	33	0	0	0	0.00
23/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	28	0	0	0	0.00
23/01/2018	R213 On 03-May-18			Bond Future	9.01	85.9264	86.2081	85.9264	16,129.00
23/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4421	4	4	4	0.00
23/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4469	4	4	4	0.00
23/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4518	4	5	4	0.00
23/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	792	1	1	1	0.00
23/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	822	1	1	1	0.00
23/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	807	1	1	1	0.00
23/01/2018	R214 On 01-February-18			Bond Future	9.41	75.3638	75.6228	75.3638	39,136.00
23/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2941	3	3	3	0.00
23/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	3069	3	3	3	0.00
23/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	3005	3	3	3	0.00
23/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	58	0	0	0	0.00
23/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	54	0	0	0	0.00
23/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	63	0	0	0	0.00
23/01/2018	R214 On 03-May-18			Bond Future	9.46	73.4757	73.7394	73.4757	17,552.00
23/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4628	4	5	4	0.00
23/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4678	4	5	4	0.00
23/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4580	4	5	4	0.00
23/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1018	1	1	1	0.00
23/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1000	1	1	1	0.00
23/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	983	1	1	1	0.00
23/01/2018	R248 On 01-February-18			Bond Future	9.44	96.6343	96.9666	96.6343	48,484.00
23/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	4091	4	4	4	0.00
23/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	4254	4	4	4	0.00
23/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	4172	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
23/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	62	0	0	0	0.00
23/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	53	0	0	0	0.00
23/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	58	0	0	0	0.00
23/01/2018	R248 On 03-May-18			Bond Future	9.49	94.0027	94.3411	94.0027	28,081.00
23/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	6321	6	6	6	0.00
23/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	6258	6	6	6	0.00
23/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	6195	6	6	6	0.00
23/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1208	1	1	1	0.00
23/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1229	1	1	1	0.00
23/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1188	1	1	1	0.00