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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	2025 On 01-February-18			Bond Future	128.46	128.4544	128.4645	128.4544	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5435	5	5435	5	0.00
13/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5415	5	5415	5	0.00
13/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5425	5	5425	5	0.00
13/12/2017	2025 On 03-May-18			Bond Future	130.87	130.8613	130.8725	130.8613	0.00
13/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2338	2	2338	2	0.00
13/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2328	2	2328	2	0.00
13/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2348	2	2348	2	0.00
13/12/2017	2025 On 02-August-18			Bond Future	133.33	133.3166	133.3268	133.3166	0.00
13/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3333	3	3333	3	0.00
13/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3343	3	3343	3	0.00
13/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3323	3	3323	3	0.00
13/12/2017	2029 On 01-February-18			Bond Future	99.52	99.5156	99.5237	99.5156	1,370.00
13/12/2017	2029 On 03-May-18			Bond Future	100.37	100.3622	100.3711	100.3622	0.00
13/12/2017	2029 On 02-August-18			Bond Future	102.29	102.2793	102.2876	102.2793	0.00
13/12/2017	2030 On 01-February-18			Bond Future	9.73	87.8280	9.7258	87.8280	70,732.00
13/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2317	3	2317	3	0.00
13/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2251	2	2251	2	0.00
13/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2185	2	2185	2	0.00
13/12/2017	2030 On 03-May-18			Bond Future	9.80	89.4675	9.8023	89.4675	0.00
13/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 03-May-18	9.50	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
13/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	1929	2	1929	2	0.00
13/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1865	2	1865	2	0.00
13/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	1994	2	1994	2	0.00
13/12/2017	2030 On 02-August-18			Bond Future	9.88	87.1538	9.8804	87.1538	0.00
13/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2585	3	2585	3	0.00
13/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2714	3	2714	3	0.00
13/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2649	3	2649	3	0.00
13/12/2017	2032 On 01-February-18			Bond Future	9.90	90.2090	9.8971	90.2090	46,184.00
13/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	887	1	887	1	0.00
13/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	419	0	419	0	7,800.00
13/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	865	1	865	1	0.00
13/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	304	0	304	0	7,500.00
13/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	843	1	843	1	0.00
13/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	648	1	648	1	750.00
13/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	563	1	563	1	6,800.00
13/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5271	6	5271	6	0.00
13/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3218	3	3218	3	0.00
13/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3268	4	3268	4	0.00
13/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3788	4	3788	4	0.00
13/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4065	4	4065	4	0.00
13/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3169	3	3169	3	0.00
13/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4649	5	4649	5	0.00
13/12/2017	2032 On 03-May-18			Bond Future	9.97	87.7359	9.9721	87.7359	0.00
13/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2406	2	2406	2	0.00
13/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2435	2	2435	2	0.00
13/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2464	2	2464	2	0.00
13/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4188	4	4188	4	0.00
13/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4268	4	4268	4	0.00
13/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4228	4	4228	4	0.00
13/12/2017	2032 On 02-August-18			Bond Future	10.05	89.3951	10.0458	89.3951	0.00
13/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2930	3	2930	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
13/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2901	3	2901	3	0.00
13/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2873	3	2873	3	0.00
13/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5449	6	5449	6	0.00
13/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5490	6	5490	6	0.00
13/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5409	6	5409	6	0.00
13/12/2017	2033 On 01-February-18			Bond Future	102.46	102.4479	102.4572	102.4479	5,283.00
13/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7193	7	7193	7	0.00
13/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7203	7	7203	7	0.00
13/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7183	7	7183	7	0.00
13/12/2017	2033 On 03-May-18			Bond Future	103.29	103.2790	103.2891	103.2790	0.00
13/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4401	4	4401	4	0.00
13/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4411	4	4411	4	0.00
13/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4421	4	4421	4	0.00
13/12/2017	2033 On 02-August-18			Bond Future	105.26	105.2518	105.2612	105.2518	0.00
13/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4669	5	4669	5	0.00
13/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4679	5	4679	5	0.00
13/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4659	5	4659	5	0.00
13/12/2017	2037 On 01-February-18			Bond Future	10.10	86.3744	10.1003	86.3744	53,670.00
13/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1321	1	1321	1	2,000.00
13/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1155	1	1155	1	0.00
13/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1182	1	1182	1	0.00
13/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1129	1	1129	1	0.00
13/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2982	3	2982	3	0.00
13/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	5030	5	5030	5	0.00
13/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	576	1	576	1	2,000.00

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13/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1360	2	1360	2	2,000.00
13/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3244	3	3244	3	0.00
13/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3346	4	3346	4	0.00
13/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	2996	3	2996	3	0.00
13/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3295	4	3295	4	0.00
13/12/2017	2037 On 03-May-18			Bond Future	10.18	87.9869	10.1750	87.9869	0.00
13/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2933	3	2933	3	0.00
13/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	3000	3	3000	3	0.00
13/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2966	3	2966	3	0.00
13/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4427	5	4427	5	0.00
13/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4470	5	4470	5	0.00
13/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4385	5	4385	5	0.00
13/12/2017	2037 On 02-August-18			Bond Future	10.25	85.3948	10.2511	85.3948	0.00
13/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3512	3	3512	3	0.00
13/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3545	3	3545	3	0.00
13/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3578	3	3578	3	0.00
13/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5665	6	5665	6	0.00
13/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5751	6	5751	6	0.00
13/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5708	6	5708	6	0.00
13/12/2017	2038 On 01-February-18			Bond Future	124.65	124.0434	124.6482	124.0434	19,692.00
13/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	12282	13	12282	13	0.00
13/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	12302	13	12302	13	0.00
13/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	12292	13	12292	13	0.00
13/12/2017	2038 On 03-May-18			Bond Future	126.98	126.3677	126.9847	126.3677	0.00
13/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	5285	6	5285	6	0.00
13/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	5305	6	5305	6	0.00
13/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	5295	6	5295	6	0.00
13/12/2017	2038 On 02-August-18			Bond Future	129.36	128.7316	129.3593	128.7316	0.00

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13/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	5171	6	5171	6	0.00
13/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	5181	6	5181	6	0.00
13/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	5191	6	5191	6	0.00
13/12/2017	2040 On 01-February-18			Bond Future	10.19	89.4339	10.1906	89.4339	25,970.00
13/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1125	1	1125	1	0.00
13/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1179	1	1179	1	0.00
13/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1152	1	1152	1	0.00
13/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3683	4	3683	4	0.00
13/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3627	4	3627	4	0.00
13/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3740	4	3740	4	0.00
13/12/2017	2040 On 03-May-18			Bond Future	10.27	91.1034	10.2658	91.1034	0.00
13/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3216	3	3216	3	0.00
13/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3252	3	3252	3	0.00
13/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	687	1	687	1	1,500.00
13/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3181	3	3181	3	0.00
13/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2972	3	2972	3	1,500.00
13/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11620	12	11620	12	0.00
13/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4823	5	4823	5	0.00
13/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5103	5	5103	5	0.00
13/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4778	5	4778	5	0.00
13/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4733	5	4733	5	0.00
13/12/2017	2040 On 02-August-18			Bond Future	10.34	88.3199	10.3423	88.3199	0.00
13/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3849	4	3849	4	0.00
13/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3814	4	3814	4	0.00
13/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3780	4	3780	4	0.00
13/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6210	6	6210	6	0.00
13/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6257	6	6257	6	0.00
13/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6164	6	6164	6	0.00
13/12/2017	2044 On 01-February-18			Bond Future	10.23	86.3356	10.2296	86.3356	22,082.00
13/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1092	1	1092	1	0.00
13/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1118	1	1118	1	0.00

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13/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1145	1	1145	1	0.00
13/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	3769	4	3769	4	0.00
13/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	3885	4	3885	4	0.00
13/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	3827	4	3827	4	0.00
13/12/2017	2044 On 03-May-18			Bond Future	10.30	87.9473	10.3030	87.9473	0.00
13/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3268	3	3268	3	0.00
13/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3232	3	3232	3	0.00
13/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3197	3	3197	3	0.00
13/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4863	5	4863	5	0.00
13/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4909	5	4909	5	0.00
13/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4817	5	4817	5	0.00
13/12/2017	2044 On 02-August-18			Bond Future	10.38	85.2292	10.3775	85.2292	0.00
13/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3779	4	3779	4	0.00
13/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3848	4	3848	4	0.00
13/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3813	4	3813	4	0.00
13/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6351	7	6351	7	0.00
13/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6304	7	6304	7	0.00
13/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6399	7	6399	7	0.00
13/12/2017	2046 On 01-February-18			Bond Future	117.83	115.8742	117.8350	115.8742	21,177.00
13/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	15065	17	15065	17	0.00
13/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	15075	17	15075	17	0.00
13/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	15085	17	15085	17	0.00
13/12/2017	2046 On 03-May-18			Bond Future	118.44	116.4456	118.4441	116.4456	0.00
13/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	9496	11	9496	11	0.00
13/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	9506	12	9506	12	0.00
13/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	9486	11	9486	11	0.00
13/12/2017	2046 On 02-August-18			Bond Future	120.71	118.6700	120.7055	118.6700	0.00
13/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	8085	10	8085	10	0.00
13/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	8065	10	8065	10	0.00
13/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	8075	10	8075	10	0.00
13/12/2017	2050 On 01-February-18			Bond Future	122.19	122.1826	122.1947	122.1826	24,012.00
13/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18045	18	18045	18	0.00
13/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18035	18	18035	18	0.00
13/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	18055	18	18055	18	0.00
13/12/2017	2050 On 03-May-18			Bond Future	124.49	124.4720	124.4853	124.4720	0.00
13/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	11145	11	11145	11	0.00
13/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	11125	11	11125	11	0.00
13/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	11135	11	11135	11	0.00
13/12/2017	2050 On 02-August-18			Bond Future	125.13	125.1166	125.1289	125.1166	0.00
13/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	12411	12	12411	12	0.00
13/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	12391	12	12391	12	0.00
13/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	12401	12	12401	12	0.00
13/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	AL37 On 01-February-18			Index Future	554.74	553.8510	554.7430	553.8510	0.00
13/12/2017	AL37 On 03-May-18			Index Future	565.10	564.1910	565.1040	564.1910	0.00
13/12/2017	AL37 On 02-August-18			Index Future	575.79	574.8620	575.7890	574.8620	0.00
13/12/2017	AL7T On 01-February-18			Index Future	632.64	631.1920	632.6430	631.1920	0.00
13/12/2017	AL7T On 03-May-18			Index Future	644.46	642.9760	644.4580	642.9760	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
13/12/2017	AL7T On 02-August-18			Index Future	656.64	655.1370	656.6440	655.1370	0.00
13/12/2017	ALBI On 01-February-18			Index Future	570.80	569.0730	570.7960	569.0730	760.00
13/12/2017	ALBI On 03-May-18			Index Future	581.46	579.6970	581.4560	579.6970	0.00
13/12/2017	ALBI On 02-August-18			Index Future	592.45	590.6620	592.4510	590.6620	0.00
13/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	EL28 On 01-February-18			Bond Future	127.03	127.0075	127.0256	127.0075	0.00
13/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5274	5	5274	5	0.00
13/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5284	5	5284	5	0.00
13/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5264	5	5264	5	0.00
13/12/2017	EL28 On 03-May-18			Bond Future	127.65	127.6278	127.6470	127.6278	0.00
13/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5533	6	5533	6	0.00
13/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5543	6	5543	6	0.00
13/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5553	6	5553	6	0.00
13/12/2017	EL28 On 02-August-18			Bond Future	130.08	130.0658	130.0843	130.0658	0.00
13/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4856	5	4856	5	0.00
13/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4866	5	4866	5	0.00
13/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4846	5	4846	5	0.00
13/12/2017	ES33 On 01-February-18			Bond Future	11.22	75.6196	11.2152	75.6196	9,466.00
13/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1198	1	1198	1	0.00
13/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1317	2	1317	2	0.00
13/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1257	2	1257	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
13/12/2017	ES33 On 03-May-18			Bond Future	11.33	73.2398	11.3296	73.2398	0.00
13/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	683	1	683	1	0.00
13/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	741	1	741	1	0.00
13/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	626	1	626	1	0.00
13/12/2017	ES33 On 02-August-18			Bond Future	11.44	74.6248	11.4437	74.6248	0.00
13/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
13/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1609	2	1609	2	0.00
13/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1724	2	1724	2	0.00
13/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1667	2	1667	2	0.00
13/12/2017	ES42 On 01-February-18			Bond Future	11.46	78.0353	11.4581	78.0353	7,957.00
13/12/2017	ES42 On 03-May-18			Bond Future	11.57	75.2308	11.5745	75.2308	0.00
13/12/2017	ES42 On 02-August-18			Bond Future	11.69	76.6535	11.6885	76.6535	0.00
13/12/2017	GOVI On 01-February-18			GOVI	568.98	567.2180	568.9760	567.2180	782.00
13/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	120440	14	120440	14	0.00
13/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	120540	14	120540	14	0.00
13/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	120640	14	120640	14	0.00
13/12/2017	GOVI On 03-May-18			GOVI	579.60	577.8070	579.6030	577.8070	0.00
13/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	106770	12	106770	12	0.00
13/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	106870	12	106870	12	0.00
13/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	106670	12	106670	12	0.00
13/12/2017	GOVI On 02-August-18			GOVI	590.56	588.7360	590.5620	588.7360	0.00
13/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	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
13/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
13/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	151380	17	151380	17	0.00
13/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	151480	17	151480	17	0.00
13/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	151580	17	151580	17	0.00
13/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2017	IGOV On 01-February-18			Index Future	246.22	245.7600	246.2150	245.7600	877.00
13/12/2017	IGOV On 03-May-18			Index Future	250.83	250.3650	250.8300	250.3650	269.00
13/12/2017	IGOV On 02-August-18			Index Future	255.62	255.1470	255.6200	255.1470	0.00
13/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7600	99.7595	0.00
13/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7240	99.7200	99.7240	0.00
13/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9478	99.9500	99.9478	0.00
13/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.21	100.2168	100.2100	100.2168	0.00
13/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.82	100.0000	100.8200	100.0000	0.00
13/12/2017	IS01 On 22-March-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.8000	99.7970	0.00
13/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0089	99.0100	99.0089	0.00
13/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6314	98.6300	98.6314	0.00
13/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.68	98.6862	98.6800	98.6862	0.00
13/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2000	99.2000	99.2000	0.00
13/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.73	99.7360	99.7300	99.7360	0.00
13/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.29	100.2962	100.2900	100.2962	0.00
13/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.85	100.8678	100.8500	100.8678	0.00
13/12/2017	IS02 On 20-December-19			Interest Rate Swap	101.97	100.0000	101.9700	100.0000	0.00
13/12/2017	IS02 On 23-March-20			Interest Rate Swap	99.92	100.0000	99.9200	100.0000	0.00
13/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.87	97.9043	97.8700	97.9043	0.00
13/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.24	97.2840	97.2400	97.2840	0.00
13/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.59	96.6339	96.5900	96.6339	0.00
13/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.91	96.9620	96.9100	96.9620	0.00
13/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.21	99.2672	99.2100	99.2672	51.00
13/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.46	99.5171	99.4600	99.5171	0.00
13/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.76	100.8237	100.7600	100.8237	0.00
13/12/2017	IS05 On 20-September-22			Interest Rate Swap	103.04	103.1061	103.0400	103.1061	0.00
13/12/2017	IS05 On 20-December-22			Interest Rate Swap	104.37	100.0000	104.3700	100.0000	0.00
13/12/2017	IS05 On 22-March-23			Interest Rate Swap	99.67	100.0000	99.6700	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
13/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.67	98.7701	98.6700	98.7701	0.00
13/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.81	95.9115	95.8100	95.9115	0.00
13/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.65	94.7607	94.6500	94.7607	0.00
13/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.83	96.9450	96.8300	96.9450	0.00
13/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.58	100.6925	100.5800	100.6925	0.00
13/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.24	99.3470	99.2400	99.3470	0.00
13/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.30	101.4097	101.3000	101.4097	0.00
13/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.97	105.0692	104.9700	105.0692	0.00
13/12/2017	IS10 On 20-December-27			Interest Rate Swap	105.36	100.0000	105.3600	100.0000	0.00
13/12/2017	IS10 On 22-March-28			Interest Rate Swap	100.81	100.0000	100.8100	100.0000	0.00
13/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
13/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
13/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
13/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
13/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
13/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
13/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
13/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
13/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
13/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
13/12/2017	R023 On 01-February-18			Bond Future	8.64	99.6128	8.6406	99.6128	60,552.00
13/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	388	0	388	0	0.00
13/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	399	0	399	0	0.00
13/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	376	0	376	0	0.00
13/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1690	2	1690	2	0.00
13/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1662	2	1662	2	0.00
13/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1633	2	1633	2	0.00
13/12/2017	R023 On 03-May-18			Bond Future	8.71	97.5426	8.7060	97.5426	0.00
13/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	833	1	833	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
13/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2651	3	2651	3	0.00
13/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	860	1	860	1	0.00
13/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	846	1	846	1	0.00
13/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2447	3	2447	3	0.00
13/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	843	1	843	1	2,500.00
13/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2472	3	2472	3	0.00
13/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2497	3	2497	3	0.00
13/12/2017	R035 On 01-February-18			Bond Future	10.02	94.3049	10.0180	94.3049	55,143.00
13/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2129	2	2129	2	0.00
13/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2207	3	2207	3	0.00
13/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2051	2	2051	2	0.00
13/12/2017	R035 On 03-May-18			Bond Future	10.09	91.5651	10.0901	91.5651	0.00
13/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1504	2	1504	2	0.00
13/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1428	2	1428	2	0.00
13/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1352	2	1352	2	0.00
13/12/2017	R186 On 01-February-18			Bond Future	9.26	108.4491	9.2609	108.4491	89,578.00
13/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	179	0	179	0	1,460.00
13/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
13/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	777	1	777	1	0.00
13/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	861	1	861	1	0.00
13/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1525	1	1525	1	0.00
13/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	818	1	818	1	0.00
13/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	425	0	425	0	0.00
13/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3065	3	3065	3	0.00
13/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	797	1	797	1	0.00
13/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2680	3	2680	3	0.00
13/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2509	3	2509	3	6,200.00
13/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3684	4	3684	4	775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1593	2	1593	2	775.00
13/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	668	1	668	1	1,950.00
13/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2594	3	2594	3	0.00
13/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2637	3	2637	3	0.00
13/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5080	5	5080	5	0.00
13/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10031	10	10031	10	0.00
13/12/2017	R186 On 03-May-18			Bond Future	9.34	110.4737	9.3358	110.4737	0.00
13/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2672	3	2672	3	1,120.00
13/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5857	6	5857	6	0.00
13/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1674	2	1674	2	0.00
13/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1651	2	1651	2	0.00
13/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4246	4	4246	4	0.00
13/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1628	2	1628	2	0.00
13/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4226	4	4226	4	0.00
13/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1761	2	1761	2	3,200.00
13/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4266	4	4266	4	0.00
13/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1101	1	1101	1	1,120.00
13/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4186	4	4186	4	0.00
13/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2891	3	2891	3	0.00
13/12/2017	R197 On 01-February-18			Bond Future	295.03	295.0069	295.0284	295.0069	2,350.00
13/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6632	7	6632	7	0.00
13/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6642	7	6642	7	0.00
13/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6652	7	6652	7	0.00
13/12/2017	R197 On 03-May-18			Bond Future	300.56	300.5346	300.5586	300.5346	0.00
13/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3891	4	3891	4	0.00
13/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3901	4	3901	4	0.00
13/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3881	4	3881	4	0.00
13/12/2017	R202 On 01-February-18			Bond Future	233.01	232.9888	233.0099	232.9888	21,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16060	16	16060	16	0.00
13/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16050	16	16050	16	0.00
13/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16070	16	16070	16	0.00
13/12/2017	R202 On 03-May-18			Bond Future	237.38	237.3543	237.3774	237.3543	0.00
13/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	293	0	293	0	0.00
13/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	292	0	292	0	0.00
13/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	291	0	291	0	0.00
13/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10404	10	10404	10	0.00
13/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10386	10	10386	10	0.00
13/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10395	10	10395	10	0.00
13/12/2017	R204 On 01-February-18			Bond Future	7.64	101.3076	7.6440	101.3076	38,165.00
13/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	35	0	35	0	0.00
13/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	38	0	38	0	0.00
13/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	36	0	36	0	0.00
13/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	356	0	356	0	0.00
13/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	349	0	349	0	0.00
13/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	363	0	363	0	0.00
13/12/2017	R204 On 03-May-18			Bond Future	7.69	103.1989	7.6871	103.1989	0.00
13/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	61	0	61	0	0.00
13/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	63	0	63	0	0.00
13/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	60	0	60	0	0.00
13/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	424	0	424	0	0.00
13/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	420	0	420	0	0.00
13/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	415	0	415	0	0.00
13/12/2017	R207 On 01-February-18			Bond Future	8.11	98.8368	8.1110	98.8368	45,501.00
13/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	55	0	55	0	0.00
13/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	61	0	61	0	0.00
13/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	58	0	58	0	0.00
13/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	952	1	952	1	0.00
13/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	922	1	922	1	0.00
13/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	937	1	937	1	0.00

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13/12/2017	R207 On 03-May-18			Bond Future	8.21	100.6819	8.2084	100.6819	0.00
13/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	175	0	175	0	0.00
13/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	171	0	171	0	0.00
13/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	167	0	167	0	0.00
13/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1157	1	1157	1	0.00
13/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1168	1	1168	1	0.00
13/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1145	1	1145	1	0.00
13/12/2017	R208 On 01-February-18			Bond Future	8.35	97.9189	8.3477	97.9189	34,743.00
13/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	114	0	114	0	0.00
13/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	119	0	119	0	0.00
13/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	110	0	110	0	0.00
13/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1492	2	1492	2	0.00
13/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1469	2	1469	2	0.00
13/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1447	2	1447	2	0.00
13/12/2017	R208 On 03-May-18			Bond Future	8.42	96.3456	8.4237	96.3456	0.00
13/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	305	0	305	0	0.00
13/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	318	0	318	0	0.00
13/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	311	0	311	0	0.00
13/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1891	2	1891	2	0.00
13/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1910	2	1910	2	0.00
13/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1929	2	1929	2	0.00
13/12/2017	R209 On 01-February-18			Bond Future	9.95	71.1481	9.9467	71.1481	153,274.00
13/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1033	1	1033	1	0.00
13/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1487	1	1487	1	0.00
13/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	774	1	774	1	0.00
13/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1057	1	1057	1	0.00
13/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1081	1	1081	1	0.00
13/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2221	2	2221	2	0.00
13/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1400	1	1400	1	0.00
13/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	372	0	372	0	220.00
13/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1131	1	1131	1	5,000.00
13/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1867	2	1867	2	0.00
13/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1517	1	1517	1	0.00
13/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	361	0	361	0	157.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1458	1	1458	1	0.00
13/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	645	1	645	1	739.00
13/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2685	3	2685	3	0.00
13/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2395	3	2395	3	0.00
13/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2517	3	2517	3	0.00
13/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1260	1	1260	1	3,000.00
13/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2017	2	2017	2	7,500.00
13/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4452	5	4452	5	0.00
13/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1946	2	1946	2	739.00
13/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3431	4	3431	4	0.00
13/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1878	2	1878	2	157.00
13/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4509	5	4509	5	0.00
13/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1531	2	1531	2	7,488.00
13/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	986	1	986	1	739.00
13/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2558	3	2558	3	0.00
13/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3091	3	3091	3	377.00
13/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1912	2	1912	2	220.00
13/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2476	3	2476	3	0.00
13/12/2017	R209 On 03-May-18			Bond Future	10.01	69.3269	10.0117	69.3269	0.00
13/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2568	2	2568	2	0.00
13/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3755	4	3755	4	0.00
13/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5702	5	5702	5	0.00
13/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2289	2	2289	2	435.00
13/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	3020	3	3020	3	0.00
13/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2540	2	2540	2	0.00
13/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2597	2	2597	2	0.00
13/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3094	3	3094	3	5,000.00
13/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3628	4	3628	4	0.00
13/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3558	4	3558	4	0.00
13/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3593	4	3593	4	0.00
13/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2468	3	2468	3	435.00
13/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1413	1	1413	1	435.00
13/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3959	4	3959	4	0.00
13/12/2017	R209 On 02-August-18			Bond Future	10.08	70.6380	10.0753	70.6380	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
13/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4266	4	4266	4	0.00
13/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6548	6	6548	6	0.00
13/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4847	5	4847	5	0.00
13/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2631	3	2631	3	435.00
13/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4918	5	4918	5	0.00
13/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4882	5	4882	5	0.00
13/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2997	3	2997	3	0.00
13/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5278	5	5278	5	0.00
13/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2948	3	2948	3	0.00
13/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2973	3	2973	3	0.00
13/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2043	2	2043	2	435.00
13/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3438	4	3438	4	435.00
13/12/2017	R209 On 01-November-18			Bond Future	10.14	68.8534	10.1371	68.8534	0.00
13/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68253	68	68253	68	0.00
13/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68253	68	68253	68	0.00
13/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5867	6	5867	6	0.00
13/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3835	4	3835	4	0.00
13/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68253	68	68253	68	0.00
13/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2291	2	2291	2	435.00
13/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5060	5	5060	5	435.00
13/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3288	3	3288	3	435.00
13/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7449	8	7449	8	0.00
13/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 01-February-18			Bond Future	184.38	184.3621	184.3771	184.3621	2,159.00
13/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8003	8	8003	8	0.00
13/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7993	8	7993	8	0.00
13/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7983	8	7983	8	0.00
13/12/2017	R210 On 03-May-18			Bond Future	185.41	185.3914	185.4081	185.3914	0.00
13/12/2017	R210 On 03-May-18	191.46	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
13/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6042	6	6042	6	0.00
13/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6032	6	6032	6	0.00
13/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6052	6	6052	6	0.00
13/12/2017	R212 On 01-February-18			Bond Future	149.79	149.6026	149.7881	149.6026	4,967.00
13/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	4902	5	4902	5	0.00
13/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	4912	5	4912	5	0.00
13/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	4922	5	4922	5	0.00
13/12/2017	R212 On 03-May-18			Bond Future	152.60	152.4058	152.5958	152.4058	0.00
13/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
13/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1694	2	1694	2	0.00
13/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1704	2	1704	2	0.00
13/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1684	2	1684	2	0.00
13/12/2017	R213 On 01-February-18			Bond Future	9.79	82.4994	9.7864	82.4994	58,778.00
13/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	745	1	745	1	0.00
13/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	726	1	726	1	0.00
13/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	708	1	708	1	0.00
13/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3054	3	3054	3	0.00
13/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3101	3	3101	3	0.00
13/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3009	3	3009	3	0.00
13/12/2017	R213 On 03-May-18			Bond Future	9.86	80.4900	9.8558	80.4900	0.00
13/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2118	2	2118	2	0.00
13/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2144	2	2144	2	0.00
13/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2170	2	2170	2	0.00
13/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3888	4	3888	4	0.00
13/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3963	4	3963	4	0.00
13/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3925	4	3925	4	0.00
13/12/2017	R214 On 01-February-18			Bond Future	10.12	70.4439	10.1238	70.4439	50,212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	925	1	925	1	0.00
13/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	970	1	970	1	0.00
13/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	948	1	948	1	0.00
13/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	2901	3	2901	3	0.00
13/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	2856	3	2856	3	0.00
13/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	2947	3	2947	3	0.00
13/12/2017	R214 On 03-May-18			Bond Future	10.19	68.4630	10.1887	68.4630	0.00
13/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2542	2	2542	2	0.00
13/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2571	2	2571	2	0.00
13/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2514	2	2514	2	0.00
13/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	3944	4	3944	4	0.00
13/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3906	4	3906	4	0.00
13/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3869	4	3869	4	0.00
13/12/2017	R248 On 01-February-18			Bond Future	10.18	90.0585	10.1800	90.0585	102,506.00
13/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1245	1	1245	1	0.00
13/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1304	1	1304	1	0.00
13/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1275	1	1275	1	0.00
13/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3689	4	3689	4	0.00
13/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3575	4	3575	4	0.00
13/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3632	4	3632	4	0.00
13/12/2017	R248 On 03-May-18			Bond Future	10.25	87.3029	10.2471	87.3029	0.00
13/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3393	3	3393	3	0.00
13/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3356	3	3356	3	0.00
13/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3319	3	3319	3	0.00
13/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4900	5	4900	5	0.00
13/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	4947	5	4947	5	0.00
13/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4853	5	4853	5	0.00