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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
29/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	2025 On 01-February-18			Bond Future	130.11	129.8553	130.1055	129.8553	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
29/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	3794	4	3794	4	0.00
29/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	3774	4	3774	4	0.00
29/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	3784	4	3784	4	0.00
29/12/2017	2025 On 03-May-18			Bond Future	132.54	132.2900	132.5449	132.2900	0.00
29/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	665	1	665	1	0.00
29/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	655	1	655	1	0.00
29/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	675	1	675	1	0.00
29/12/2017	2025 On 02-August-18			Bond Future	135.01	134.7538	135.0128	134.7538	0.00
29/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	1647	2	1647	2	0.00
29/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	1657	2	1657	2	0.00
29/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	1637	2	1637	2	0.00
29/12/2017	2029 On 01-February-18			Bond Future	101.05	100.8506	101.0479	100.8506	1,370.00
29/12/2017	2029 On 03-May-18			Bond Future	101.92	101.7234	101.9243	101.7234	0.00
29/12/2017	2029 On 02-August-18			Bond Future	103.86	103.6521	103.8564	103.6521	0.00
29/12/2017	2030 On 01-February-18			Bond Future	9.19	91.9272	9.1906	91.9272	71,315.00
29/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	1266	2	1266	2	0.00
29/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	1332	2	1332	2	0.00
29/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	1200	2	1200	2	0.00
29/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 03-May-18			Bond Future	9.25	93.6450	9.2478	93.6450	0.00
29/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	1590	2	1590	2	0.00
29/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	1719	2	1719	2	0.00
29/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	1654	2	1654	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
29/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 02-August-18			Bond Future	9.31	91.4005	9.3069	91.4005	0.00
29/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	992	1	992	1	0.00
29/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	1056	1	1056	1	0.00
29/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	927	1	927	1	0.00
29/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
29/12/2017	2032 On 01-February-18			Bond Future	9.36	94.6485	9.3567	94.6485	45,317.00
29/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	1319	2	1319	2	7,800.00
29/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	2418	3	2418	3	0.00
29/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	2371	3	2371	3	0.00
29/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	1006	1	1006	1	7,500.00
29/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	2325	3	2325	3	0.00
29/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	1886	2	1886	2	750.00
29/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	1684	2	1684	2	6,800.00
29/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	2157	2	2157	2	0.00
29/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	909	1	909	1	0.00
29/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	1210	1	1210	1	0.00
29/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	1370	1	1370	1	0.00
29/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	933	1	933	1	0.00
29/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	884	1	884	1	0.00
29/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	1733	2	1733	2	0.00
29/12/2017	2032 On 03-May-18			Bond Future	9.41	92.2599	9.4132	92.2599	0.00
29/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	4254	4	4254	4	0.00
29/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	4297	4	4297	4	0.00
29/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	4340	5	4340	5	0.00
29/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	2176	2	2176	2	0.00
29/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	2229	2	2229	2	0.00
29/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	2202	2	2202	2	0.00
29/12/2017	2032 On 02-August-18			Bond Future	9.47	93.9949	9.4694	93.9949	0.00
29/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	4710	5	4710	5	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
29/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	4670	5	4670	5	0.00
29/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	4630	5	4630	5	0.00
29/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	3266	3	3266	3	0.00
29/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	3296	3	3296	3	0.00
29/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	3237	3	3237	3	0.00
29/12/2017	2033 On 01-February-18			Bond Future	105.70	105.4361	105.7045	105.4361	5,283.00
29/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	3946	4	3946	4	0.00
29/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	3956	4	3956	4	0.00
29/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	3936	4	3936	4	0.00
29/12/2017	2033 On 03-May-18			Bond Future	106.60	106.3249	106.5983	106.3249	0.00
29/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	1092	1	1092	1	0.00
29/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	1102	1	1102	1	0.00
29/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	1112	1	1112	1	0.00
29/12/2017	2033 On 02-August-18			Bond Future	108.62	108.3410	108.6189	108.3410	0.00
29/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	1311	2	1311	2	0.00
29/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	1321	2	1321	2	0.00
29/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	1301	2	1301	2	0.00
29/12/2017	2037 On 01-February-18			Bond Future	9.66	90.5148	9.6570	90.5148	43,916.00
29/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	2751	3	2751	3	2,000.00
29/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	2453	3	2453	3	0.00
29/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	2502	3	2502	3	0.00
29/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	2405	3	2405	3	0.00
29/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	5321	6	5321	6	0.00
29/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	7939	8	7939	8	0.00
29/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	63	0	63	0	2,000.00

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29/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	277	0	277	0	2,000.00
29/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	1141	1	1141	1	0.00
29/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	1200	1	1200	1	0.00
29/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	1004	1	1004	1	0.00
29/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	1171	1	1171	1	0.00
29/12/2017	2037 On 03-May-18			Bond Future	9.72	92.2062	9.7175	92.2062	0.00
29/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	4632	5	4632	5	0.00
29/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	4724	5	4724	5	0.00
29/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	4678	5	4678	5	0.00
29/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	2651	3	2651	3	0.00
29/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	2682	3	2682	3	0.00
29/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	2621	2	2621	2	0.00
29/12/2017	2037 On 02-August-18			Bond Future	9.78	89.6843	9.7800	89.6843	0.00
29/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	5165	5	5165	5	0.00
29/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	5208	5	5208	5	0.00
29/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	5250	5	5250	5	0.00
29/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	3794	4	3794	4	0.00
29/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	3861	4	3861	4	0.00
29/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	3827	4	3827	4	0.00
29/12/2017	2038 On 01-February-18			Bond Future	127.90	127.4984	127.9014	127.4984	19,692.00
29/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	9029	9	9029	9	0.00
29/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	9049	9	9049	9	0.00
29/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	9039	9	9039	9	0.00
29/12/2017	2038 On 03-May-18			Bond Future	130.30	129.8890	130.2995	129.8890	0.00
29/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	1971	2	1971	2	0.00
29/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	1991	2	1991	2	0.00
29/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	1981	2	1981	2	0.00
29/12/2017	2038 On 02-August-18			Bond Future	132.72	132.3017	132.7192	132.3017	0.00

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29/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	1811	2	1811	2	0.00
29/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	1821	2	1821	2	0.00
29/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	1831	2	1831	2	0.00
29/12/2017	2040 On 01-February-18			Bond Future	9.75	93.8088	9.7472	93.8088	27,816.00
29/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	2420	3	2420	3	0.00
29/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	2520	3	2520	3	0.00
29/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	2470	3	2470	3	0.00
29/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	1351	1	1351	1	0.00
29/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	1318	1	1318	1	0.00
29/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	1385	1	1385	1	0.00
29/12/2017	2040 On 03-May-18			Bond Future	9.81	95.5618	9.8083	95.5618	0.00
29/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	5004	5	5004	5	0.00
29/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	5052	5	5052	5	0.00
29/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	4670	5	4670	5	1,500.00
29/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	1219	1	1219	1	1,500.00
29/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	4956	5	4956	5	0.00
29/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	2879	3	2879	3	0.00
29/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	8434	8	8434	8	0.00
29/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	3082	3	3082	3	0.00
29/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	2847	3	2847	3	0.00
29/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	2814	3	2814	3	0.00
29/12/2017	2040 On 02-August-18			Bond Future	9.87	92.8526	9.8713	92.8526	0.00
29/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	5654	6	5654	6	0.00
29/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	5609	6	5609	6	0.00
29/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	5564	6	5564	6	0.00
29/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	4226	4	4226	4	0.00
29/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	4262	4	4262	4	0.00
29/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	4191	4	4191	4	0.00
29/12/2017	2044 On 01-February-18			Bond Future	9.79	90.8209	9.7917	90.8209	21,984.00
29/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	2338	3	2338	3	0.00
29/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	2387	3	2387	3	0.00

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29/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	2437	3	2437	3	0.00
29/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	1431	1	1431	1	0.00
29/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	1501	1	1501	1	0.00
29/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	1466	1	1466	1	0.00
29/12/2017	2044 On 03-May-18			Bond Future	9.85	92.5181	9.8514	92.5181	0.00
29/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	5070	5	5070	5	0.00
29/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	5021	5	5021	5	0.00
29/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	4973	5	4973	5	0.00
29/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	2952	3	2952	3	0.00
29/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	2986	3	2986	3	0.00
29/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	2919	3	2919	3	0.00
29/12/2017	2044 On 02-August-18			Bond Future	9.91	89.8768	9.9128	89.8768	0.00
29/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	5568	6	5568	6	0.00
29/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	5658	6	5658	6	0.00
29/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	5613	6	5613	6	0.00
29/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	4392	4	4392	4	0.00
29/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	4355	4	4355	4	0.00
29/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	4429	4	4429	4	0.00
29/12/2017	2046 On 01-February-18			Bond Future	125.46	124.7135	125.4568	124.7135	21,177.00
29/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	7443	8	7443	8	0.00
29/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	7453	8	7453	8	0.00
29/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	7463	8	7463	8	0.00
29/12/2017	2046 On 03-May-18			Bond Future	126.21	125.4520	126.2093	125.4520	0.00
29/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	1731	2	1731	2	0.00
29/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	1741	2	1741	2	0.00
29/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	1721	2	1721	2	0.00
29/12/2017	2046 On 02-August-18			Bond Future	128.60	127.8306	128.6016	127.8306	0.00
29/12/2017	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
29/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	188	1	188	1	0.00
29/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	168	1	168	1	0.00
29/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	178	1	178	1	0.00
29/12/2017	2050 On 01-February-18			Bond Future	131.88	130.7169	131.8787	130.7169	24,012.00
29/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	8361	10	8361	10	0.00
29/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	8351	10	8351	10	0.00
29/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	8371	10	8371	10	0.00
29/12/2017	2050 On 03-May-18			Bond Future	134.35	133.1676	134.3515	133.1676	0.00
29/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	1278	2	1278	2	0.00
29/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	1258	2	1258	2	0.00
29/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	1268	2	1268	2	0.00
29/12/2017	2050 On 02-August-18			Bond Future	135.16	133.9594	135.1650	133.9594	0.00
29/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
29/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	2375	4	2375	4	0.00
29/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	2355	4	2355	4	0.00
29/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	2365	4	2365	4	0.00
29/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	AL37 On 01-February-18			Index Future	569.49	570.3360	569.4930	570.3360	0.00
29/12/2017	AL37 On 03-May-18			Index Future	580.14	580.9940	580.1360	580.9940	0.00
29/12/2017	AL37 On 02-August-18			Index Future	591.04	591.9220	591.0400	591.9220	0.00
29/12/2017	AL7T On 01-February-18			Index Future	656.56	658.2820	656.5550	658.2820	0.00
29/12/2017	AL7T On 03-May-18			Index Future	668.83	670.5840	668.8250	670.5840	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
29/12/2017	AL7T On 02-August-18			Index Future	681.40	683.1960	681.3950	683.1960	0.00
29/12/2017	ALBI On 01-February-18			Index Future	591.69	593.6130	591.6850	593.6130	777.00
29/12/2017	ALBI On 03-May-18			Index Future	602.74	604.7060	602.7420	604.7060	0.00
29/12/2017	ALBI On 02-August-18			Index Future	614.07	616.0800	614.0710	616.0800	0.00
29/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	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
29/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	EL28 On 01-February-18			Bond Future	129.04	128.8139	129.0414	128.8139	0.00
29/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3259	3	3259	3	0.00
29/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3269	3	3269	3	0.00
29/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3249	3	3249	3	0.00
29/12/2017	EL28 On 03-May-18			Bond Future	129.70	129.4696	129.7012	129.4696	0.00
29/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3479	4	3479	4	0.00
29/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3489	4	3489	4	0.00
29/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3499	4	3499	4	0.00
29/12/2017	EL28 On 02-August-18			Bond Future	132.16	131.9243	132.1597	131.9243	0.00
29/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
29/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2780	3	2780	3	0.00
29/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2790	3	2790	3	0.00
29/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2770	3	2770	3	0.00
29/12/2017	ES33 On 01-February-18			Bond Future	10.75	78.8922	10.7526	78.8922	9,466.00
29/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1427	2	1427	2	0.00
29/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1486	2	1486	2	0.00
29/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1545	2	1545	2	0.00
29/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2017	ES33 On 03-May-18			Bond Future	10.85	76.5748	10.8505	76.5748	0.00
29/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2055	2	2055	2	0.00
29/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2170	2	2170	2	0.00
29/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2113	2	2113	2	0.00
29/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 02-August-18			Bond Future	10.95	78.0148	10.9491	78.0148	0.00
29/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	1115	1	1115	1	0.00
29/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	1173	1	1173	1	0.00
29/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	1231	2	1231	2	0.00
29/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
29/12/2017	ES42 On 01-February-18			Bond Future	11.04	81.4615	11.0368	81.4615	7,957.00
29/12/2017	ES42 On 03-May-18			Bond Future	11.14	78.7223	11.1377	78.7223	0.00
29/12/2017	ES42 On 02-August-18			Bond Future	11.24	80.2026	11.2376	80.2026	0.00
29/12/2017	GOVI On 01-February-18			GOVI	590.32	592.2640	590.3220	592.2640	784.00
29/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	92920	11	92920	11	0.00
29/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	92820	11	92820	11	0.00
29/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	93020	11	93020	11	0.00
29/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 03-May-18			GOVI	601.36	603.3320	601.3550	603.3320	0.00
29/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	110650	13	110650	13	0.00
29/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	110850	13	110850	13	0.00
29/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	110750	13	110750	13	0.00
29/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 02-August-18			GOVI	612.66	614.6790	612.6570	614.6790	0.00
29/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	69470	9	69470	9	0.00
29/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	69370	9	69370	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
29/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	69570	9	69570	9	0.00
29/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
29/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
29/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2017	IGOV On 01-February-18			Index Future	253.39	252.6020	253.3910	252.6020	879.00
29/12/2017	IGOV On 03-May-18			Index Future	258.14	257.3380	258.1420	257.3380	269.00
29/12/2017	IGOV On 02-August-18			Index Future	263.04	262.2170	263.0350	262.2170	0.00
29/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
29/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
29/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
29/12/2017	IS01 On 22-March-19			Interest Rate Swap	99.45	99.4400	99.4500	99.4400	0.00
29/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
29/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
29/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4700	98.4700	98.4700	0.00
29/12/2017	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
29/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.19	99.1900	99.1900	99.1900	0.00
29/12/2017	IS02 On 21-June-19			Interest Rate Swap	99.56	99.5600	99.5600	99.5600	0.00
29/12/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.9400	99.9400	99.9400	0.00
29/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.91	100.9100	100.9100	100.9100	0.00
29/12/2017	IS02 On 23-March-20			Interest Rate Swap	98.67	98.6700	98.6700	98.6700	0.00
29/12/2017	IS05 On 17-December-20			Interest Rate Swap	96.07	96.0600	96.0700	96.0600	0.00
29/12/2017	IS05 On 16-March-21			Interest Rate Swap	95.28	95.2700	95.2800	95.2700	0.00
29/12/2017	IS05 On 15-June-21			Interest Rate Swap	94.47	94.4500	94.4700	94.4500	0.00
29/12/2017	IS05 On 21-September-21			Interest Rate Swap	94.64	94.6100	94.6400	94.6100	0.00
29/12/2017	IS05 On 21-December-21			Interest Rate Swap	96.83	96.8000	96.8300	96.8000	51.00
29/12/2017	IS05 On 15-March-22			Interest Rate Swap	96.95	96.9200	96.9500	96.9200	0.00
29/12/2017	IS05 On 21-June-22			Interest Rate Swap	98.12	98.0900	98.1200	98.0900	0.00
29/12/2017	IS05 On 20-September-22			Interest Rate Swap	100.30	100.2700	100.3000	100.2700	0.00
29/12/2017	IS05 On 20-December-22			Interest Rate Swap	101.53	101.5100	101.5300	101.5100	0.00
29/12/2017	IS05 On 22-March-23			Interest Rate Swap	96.64	96.6200	96.6400	96.6200	0.00
29/12/2017	IS10 On 17-December-25			Interest Rate Swap	95.09	95.0400	95.0900	95.0400	0.00
29/12/2017	IS10 On 16-March-26			Interest Rate Swap	92.11	92.0700	92.1100	92.0700	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
29/12/2017	IS10 On 15-June-26			Interest Rate Swap	90.88	90.8400	90.8800	90.8400	0.00
29/12/2017	IS10 On 21-September-26			Interest Rate Swap	93.05	93.0100	93.0500	93.0100	0.00
29/12/2017	IS10 On 21-December-26			Interest Rate Swap	96.84	96.8100	96.8400	96.8100	0.00
29/12/2017	IS10 On 15-March-27			Interest Rate Swap	95.41	95.3800	95.4100	95.3800	0.00
29/12/2017	IS10 On 21-June-27			Interest Rate Swap	97.48	97.4400	97.4800	97.4400	0.00
29/12/2017	IS10 On 20-September-27			Interest Rate Swap	101.19	101.1500	101.1900	101.1500	0.00
29/12/2017	IS10 On 20-December-27			Interest Rate Swap	101.54	101.4900	101.5400	101.4900	0.00
29/12/2017	IS10 On 22-March-28			Interest Rate Swap	96.80	96.7600	96.8000	96.7600	0.00
29/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
29/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
29/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
29/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
29/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
29/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
29/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
29/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
29/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
29/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
29/12/2017	R023 On 01-February-18			Bond Future	7.91	102.9191	7.9066	102.9191	60,572.00
29/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	1854	2	1854	2	0.00
29/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	1888	2	1888	2	0.00
29/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	1821	2	1821	2	0.00
29/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	188	0	188	0	0.00
29/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	181	0	181	0	0.00
29/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	174	0	174	0	0.00
29/12/2017	R023 On 03-May-18			Bond Future	7.93	100.9125	7.9258	100.9125	0.00
29/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	2174	2	2174	2	0.00
29/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	4968	5	4968	5	0.00
29/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	2225	2	2225	2	0.00
29/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	2199	2	2199	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
29/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	809	1	809	1	0.00
29/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	157	0	157	0	2,500.00
29/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	822	1	822	1	0.00
29/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	835	1	835	1	0.00
29/12/2017	R035 On 01-February-18			Bond Future	9.56	98.5504	9.5583	98.5504	53,261.00
29/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	1355	2	1355	2	0.00
29/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	1510	2	1510	2	0.00
29/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	1433	2	1433	2	0.00
29/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R035 On 03-May-18			Bond Future	9.62	95.8916	9.6155	95.8916	0.00
29/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	2201	3	2201	3	0.00
29/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	2277	3	2277	3	0.00
29/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	2125	2	2125	2	0.00
29/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R186 On 01-February-18			Bond Future	8.61	113.2072	8.6077	113.2072	111,527.00
29/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	930	1	930	1	1,460.00
29/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	33	0	33	0	1,460.00
29/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	2737	3	2737	3	0.00
29/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	2936	3	2936	3	0.00
29/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	4282	5	4282	5	0.00
29/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	1789	2	1789	2	0.00
29/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	6614	7	6614	7	0.00
29/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	2836	3	2836	3	0.00
29/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	2786	3	2786	3	0.00
29/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	450	0	450	0	0.00
29/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	394	0	394	0	6,200.00
29/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	858	1	858	1	775.00
29/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	160	0	160	0	775.00
29/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	422	0	422	0	0.00
29/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	27	0	27	0	1,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	436	0	436	0	0.00
29/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	1641	1	1641	1	0.00
29/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	5868	6	5868	6	0.00
29/12/2017	R186 On 03-May-18			Bond Future	8.65	115.3226	8.6534	115.3226	200.00
29/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	5139	5	5139	5	1,120.00
29/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	9276	10	9276	10	0.00
29/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	3563	4	3563	4	0.00
29/12/2017	R186 On 03-May-18	8.69	Call	Bond Future	2680	3	2680	3	0.00
29/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	3523	4	3523	4	0.00
29/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	7283	8	7283	8	0.00
29/12/2017	R186 On 03-May-18	9.19	Call	Bond Future	4647	5	4647	5	0.00
29/12/2017	R186 On 03-May-18	9.72	Call	Bond Future	7134	7	7134	7	0.00
29/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	3484	4	3484	4	0.00
29/12/2017	R186 On 03-May-18	9.19	Put	Bond Future	1272	1	1272	1	0.00
29/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	1829	2	1829	2	0.00
29/12/2017	R186 On 03-May-18	8.69	Put	Bond Future	2446	2	2446	2	0.00
29/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	528	1	528	1	3,200.00
29/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	1853	2	1853	2	0.00
29/12/2017	R186 On 03-May-18	9.72	Put	Bond Future	557	1	557	1	10,640.00
29/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	251	0	251	0	1,120.00
29/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	1805	2	1805	2	0.00
29/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	1089	1	1089	1	0.00
29/12/2017	R197 On 01-February-18			Bond Future	298.44	297.8401	298.4390	297.8401	2,350.00
29/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	3221	4	3221	4	0.00
29/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	3231	4	3231	4	0.00
29/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	3241	4	3241	4	0.00
29/12/2017	R197 On 03-May-18			Bond Future	304.03	303.4244	304.0345	303.4244	0.00
29/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	416	1	416	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
29/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	426	1	426	1	0.00
29/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	406	1	406	1	0.00
29/12/2017	R202 On 01-February-18			Bond Future	240.41	239.8240	240.4113	239.8240	21,502.00
29/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	13	0	13	0	0.00
29/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	13	0	13	0	0.00
29/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	13	0	13	0	0.00
29/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	8671	9	8671	9	0.00
29/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	8662	9	8662	9	0.00
29/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	8681	9	8681	9	0.00
29/12/2017	R202 On 03-May-18			Bond Future	244.92	244.3206	244.9187	244.3206	0.00
29/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	1728	2	1728	2	0.00
29/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	1724	2	1724	2	0.00
29/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	1721	2	1721	2	0.00
29/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	4292	5	4292	5	0.00
29/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	4279	5	4279	5	0.00
29/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	4286	5	4286	5	0.00
29/12/2017	R204 On 01-February-18			Bond Future	7.03	101.8605	7.0284	101.8605	30,645.00
29/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	233	0	233	0	0.00
29/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	245	0	245	0	0.00
29/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	239	0	239	0	0.00
29/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	45	0	45	0	0.00
29/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	43	0	43	0	0.00
29/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	48	0	48	0	0.00
29/12/2017	R204 On 03-May-18			Bond Future	6.81	103.7639	6.8142	103.7639	0.00
29/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	271	0	271	0	0.00
29/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	276	0	276	0	0.00
29/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	267	0	267	0	0.00
29/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	107	0	107	0	0.00
29/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	105	0	105	0	0.00
29/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	103	0	103	0	0.00
29/12/2017	R207 On 01-February-18			Bond Future	7.27	100.4768	7.2736	100.4768	45,523.00
29/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	645	1	645	1	0.00
29/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	675	1	675	1	0.00
29/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	660	1	660	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
29/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	67	0	67	0	0.00
29/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	61	0	61	0	0.00
29/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	64	0	64	0	0.00
29/12/2017	R207 On 03-May-18			Bond Future	7.24	102.3544	7.2372	102.3544	0.00
29/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	794	1	794	1	0.00
29/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	783	1	783	1	0.00
29/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	772	1	772	1	0.00
29/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	264	0	264	0	0.00
29/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	269	0	269	0	0.00
29/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	259	0	259	0	0.00
29/12/2017	R208 On 01-February-18			Bond Future	7.56	100.2617	7.5649	100.2617	35,045.00
29/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	907	1	907	1	0.00
29/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	928	1	928	1	0.00
29/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	887	1	887	1	0.00
29/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	170	0	170	0	0.00
29/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	163	0	163	0	0.00
29/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	157	0	157	0	0.00
29/12/2017	R208 On 03-May-18			Bond Future	7.57	98.7339	7.5652	98.7339	0.00
29/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	1111	1	1111	1	0.00
29/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	1142	1	1142	1	0.00
29/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	1127	1	1127	1	0.00
29/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	576	1	576	1	0.00
29/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	586	1	586	1	0.00
29/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	596	1	596	1	0.00
29/12/2017	R209 On 01-February-18			Bond Future	9.49	74.6779	9.4948	74.6779	145,881.00
29/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	2252	2	2252	2	0.00
29/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	3038	3	3038	3	0.00
29/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	1761	2	1761	2	0.00
29/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	2295	3	2295	3	0.00
29/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	2339	3	2339	3	0.00
29/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	4171	4	4171	4	0.00
29/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	2892	3	2892	3	0.00
29/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	921	1	921	1	220.00
29/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	2428	3	2428	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	3643	4	3643	4	0.00
29/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	3087	3	3087	3	0.00
29/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	895	1	895	1	157.00
29/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	2989	3	2989	3	0.00
29/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	1503	2	1503	2	739.00
29/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	4824	5	4824	5	0.00
29/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	736	1	736	1	0.00
29/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	799	1	799	1	0.00
29/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	254	0	254	0	3,000.00
29/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	554	0	554	0	7,500.00
29/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	2046	2	2046	2	0.00
29/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	522	0	522	0	739.00
29/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	1333	1	1333	1	0.00
29/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	492	0	492	0	157.00
29/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	2089	2	2089	2	0.00
29/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	351	0	351	0	7,488.00
29/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	169	0	169	0	739.00
29/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	821	1	821	1	0.00
29/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	1123	1	1123	1	377.00
29/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	507	0	507	0	220.00
29/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	778	1	778	1	0.00
29/12/2017	R209 On 03-May-18			Bond Future	9.55	72.9240	9.5463	72.9240	0.00
29/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	4035	4	4035	4	0.00
29/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	5589	6	5589	6	0.00
29/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	7927	8	7927	8	0.00
29/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	3649	4	3649	4	435.00
29/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	4644	5	4644	5	0.00
29/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	3996	4	3996	4	0.00
29/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	4075	4	4075	4	0.00
29/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	1706	2	1706	2	5,000.00
29/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	2074	2	2074	2	0.00
29/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	2024	2	2024	2	0.00
29/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	2049	2	2049	2	0.00
29/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	1292	1	1292	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	628	1	628	1	435.00
29/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	2308	2	2308	2	0.00
29/12/2017	R209 On 02-August-18			Bond Future	9.60	74.2954	9.5974	74.2954	0.00
29/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	8695	9	8695	9	0.00
29/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	6050	6	6050	6	0.00
29/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	3956	4	3956	4	435.00
29/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	6756	7	6756	7	0.00
29/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	6840	7	6840	7	0.00
29/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	6798	7	6798	7	0.00
29/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	3543	3	3543	3	0.00
29/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	1846	2	1846	2	0.00
29/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	1811	2	1811	2	0.00
29/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	1828	2	1828	2	0.00
29/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	2162	2	2162	2	435.00
29/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	1130	1	1130	1	435.00
29/12/2017	R209 On 01-November-18			Bond Future	9.64	72.5828	9.6449	72.5828	0.00
29/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	71372	72	71372	72	0.00
29/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	71372	72	71372	72	0.00
29/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	7914	8	7914	8	0.00
29/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	5471	6	5471	6	0.00
29/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	71372	72	71372	72	0.00
29/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	3465	4	3465	4	255.00
29/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	3577	3	3577	3	255.00
29/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	2216	2	2216	2	255.00
29/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	5504	5	5504	5	0.00
29/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 01-February-18			Bond Future	187.23	186.9062	187.2315	186.9062	2,159.00
29/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	5149	5	5149	5	0.00
29/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	5139	5	5139	5	0.00

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29/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	5129	5	5129	5	0.00
29/12/2017	R210 On 03-May-18			Bond Future	188.32	187.9856	188.3168	187.9856	0.00
29/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	3133	3	3133	3	0.00
29/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	3123	3	3123	3	0.00
29/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	3143	3	3143	3	0.00
29/12/2017	R212 On 01-February-18			Bond Future	151.32	151.3313	151.3244	151.3313	4,967.00
29/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	3366	3	3366	3	0.00
29/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	3376	3	3376	3	0.00
29/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	3386	3	3386	3	0.00
29/12/2017	R212 On 03-May-18			Bond Future	154.16	154.1686	154.1617	154.1686	0.00
29/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
29/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	128	0	128	0	0.00
29/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	138	0	138	0	0.00
29/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	118	0	118	0	0.00
29/12/2017	R213 On 01-February-18			Bond Future	9.24	86.5647	9.2412	86.5647	58,761.00
29/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	2063	2	2063	2	0.00
29/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	2021	2	2021	2	0.00
29/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	1980	2	1980	2	0.00
29/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	851	1	851	1	0.00
29/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	874	1	874	1	0.00
29/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	828	1	828	1	0.00
29/12/2017	R213 On 03-May-18			Bond Future	9.29	84.6327	9.2923	84.6327	0.00
29/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	3734	4	3734	4	0.00
29/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	3773	4	3773	4	0.00
29/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	3812	4	3812	4	0.00
29/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	1964	2	1964	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
29/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	2013	2	2013	2	0.00
29/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	1989	2	1989	2	0.00
29/12/2017	R214 On 01-February-18			Bond Future	9.71	73.8378	9.7115	73.8378	49,252.00
29/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	1893	2	1893	2	0.00
29/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1973	2	1973	2	0.00
29/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	1933	2	1933	2	0.00
29/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	1119	1	1119	1	0.00
29/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	1091	1	1091	1	0.00
29/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	1147	1	1147	1	0.00
29/12/2017	R214 On 03-May-18			Bond Future	9.76	71.9215	9.7644	71.9215	0.00
29/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	3860	4	3860	4	0.00
29/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	3899	4	3899	4	0.00
29/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	3822	4	3822	4	0.00
29/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	2432	2	2432	2	0.00
29/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	2404	2	2404	2	0.00
29/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	2376	2	2376	2	0.00
29/12/2017	R248 On 01-February-18			Bond Future	9.74	94.6783	9.7368	94.6783	94,443.00
29/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	2687	3	2687	3	0.00
29/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	2794	3	2794	3	0.00
29/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	2740	3	2740	3	0.00
29/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	1346	1	1346	1	0.00
29/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	1281	1	1281	1	0.00
29/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	1313	1	1313	1	0.00
29/12/2017	R248 On 03-May-18			Bond Future	9.79	92.0106	9.7905	92.0106	0.00
29/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	5316	6	5316	6	0.00
29/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	5266	6	5266	6	0.00
29/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	5216	5	5216	5	0.00
29/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	2954	3	2954	3	0.00
29/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	2987	3	2987	3	0.00
29/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	2920	3	2920	3	0.00