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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	2025 On 01-February-18			Bond Future	130.67	130.6748	130.6689	130.6748	1,091.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3231	3	3231	3	0.00
22/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3211	3	3211	3	0.00
22/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3221	3	3221	3	0.00
22/01/2018	2025 On 03-May-18			Bond Future	133.12	133.1238	133.1177	133.1238	0.00
22/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	92	0	92	0	0.00
22/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	82	0	82	0	0.00
22/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	102	0	102	0	0.00
22/01/2018	2025 On 02-August-18			Bond Future	135.58	135.5851	135.5770	135.5851	0.00
22/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1083	1	1083	1	0.00
22/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1093	1	1093	1	0.00
22/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1073	1	1073	1	0.00
22/01/2018	2029 On 01-February-18			Bond Future	100.67	100.6702	100.6663	100.6702	0.00
22/01/2018	2029 On 03-May-18			Bond Future	101.53	101.5389	101.5347	101.5389	1,370.00
22/01/2018	2029 On 02-August-18			Bond Future	103.44	103.4501	103.4445	103.4501	0.00
22/01/2018	2030 On 01-February-18			Bond Future	8.93	92.6642	8.9265	92.6642	66,984.00
22/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	3073	2	3073	2	0.00
22/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	3139	2	3139	2	0.00
22/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	3007	2	3007	2	0.00
22/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 03-May-18			Bond Future	8.97	94.3953	8.9745	94.3953	4,149.00
22/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	3429	3	3429	3	0.00
22/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	3559	3	3559	3	0.00
22/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	3494	3	3494	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
22/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 02-August-18			Bond Future	9.03	92.1542	9.0255	92.1542	0.00
22/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	2855	2	2855	2	0.00
22/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2919	2	2919	2	0.00
22/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2790	2	2790	2	0.00
22/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
22/01/2018	2032 On 01-February-18			Bond Future	9.14	95.1519	9.1372	95.1519	38,352.00
22/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	3206	3	3206	3	0.00
22/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1545	1	1545	1	7,800.00
22/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	3139	2	3139	2	0.00
22/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	1060	1	1060	1	7,500.00
22/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2424	2	2424	2	750.00
22/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	2116	2	2116	2	6,800.00
22/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	3072	2	3072	2	0.00
22/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	593	1	593	1	0.00
22/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	58	0	58	0	0.00
22/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	131	0	131	0	0.00
22/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	184	0	184	0	0.00
22/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	63	0	63	0	0.00
22/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	54	0	54	0	0.00
22/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	341	1	341	1	0.00
22/01/2018	2032 On 03-May-18			Bond Future	9.19	92.7722	9.1864	92.7722	59.00
22/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4660	4	4660	4	0.00
22/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4712	4	4712	4	0.00
22/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4764	4	4764	4	0.00
22/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	952	1	952	1	0.00
22/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	987	1	987	1	0.00
22/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	969	1	969	1	0.00
22/01/2018	2032 On 02-August-18			Bond Future	9.24	94.5062	9.2367	94.5062	0.00
22/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5217	5	5217	5	0.00

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22/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5171	5	5171	5	0.00
22/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5126	5	5126	5	0.00
22/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2100	2	2100	2	0.00
22/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2124	2	2124	2	0.00
22/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2077	2	2077	2	0.00
22/01/2018	2033 On 01-February-18			Bond Future	104.88	104.8807	104.8766	104.8807	5,730.00
22/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4773	5	4773	5	0.00
22/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4783	5	4783	5	0.00
22/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4763	5	4763	5	0.00
22/01/2018	2033 On 03-May-18			Bond Future	105.75	105.7582	105.7541	105.7582	384.00
22/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1936	2	1936	2	0.00
22/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1946	2	1946	2	0.00
22/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1956	2	1956	2	0.00
22/01/2018	2033 On 02-August-18			Bond Future	107.74	107.7490	107.7432	107.7490	0.00
22/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2187	2	2187	2	0.00
22/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2197	2	2197	2	0.00
22/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2177	2	2177	2	0.00
22/01/2018	2037 On 01-February-18			Bond Future	9.42	91.2311	9.4172	91.2311	42,772.00
22/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3734	3	3734	3	2,070.00
22/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	3297	3	3297	3	0.00
22/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	3369	3	3369	3	0.00
22/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9815	9	9815	9	0.00
22/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	3225	3	3225	3	0.00
22/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6984	6	6984	6	0.00
22/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	1	0	1	0	2,000.00

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22/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
22/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	69	0	69	0	0.00
22/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	80	0	80	0	0.00
22/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	46	0	46	0	0.00
22/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	74	0	74	0	0.00
22/01/2018	2037 On 03-May-18			Bond Future	9.47	92.9354	9.4705	92.9354	95.00
22/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	5122	5	5122	5	0.00
22/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5233	5	5233	5	0.00
22/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5177	5	5177	5	0.00
22/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1175	1	1175	1	0.00
22/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1196	1	1196	1	0.00
22/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1155	1	1155	1	0.00
22/01/2018	2037 On 02-August-18			Bond Future	9.53	90.4166	9.5265	90.4166	0.00
22/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5775	5	5775	5	0.00
22/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5825	5	5825	5	0.00
22/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5874	5	5874	5	0.00
22/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2417	3	2417	3	0.00
22/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2470	3	2470	3	0.00
22/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2444	3	2444	3	0.00
22/01/2018	2038 On 01-February-18			Bond Future	125.98	125.9839	125.9789	125.9839	16,755.00
22/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10951	11	10951	11	0.00
22/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10971	11	10971	11	0.00
22/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10961	11	10961	11	0.00
22/01/2018	2038 On 03-May-18			Bond Future	128.34	128.3449	128.3399	128.3449	3,154.00
22/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3930	4	3930	4	0.00
22/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3950	4	3950	4	0.00
22/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3940	4	3940	4	0.00
22/01/2018	2038 On 02-August-18			Bond Future	130.70	130.7107	130.7037	130.7107	0.00

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22/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3826	4	3826	4	0.00
22/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3836	4	3836	4	0.00
22/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3846	4	3846	4	0.00
22/01/2018	2040 On 01-February-18			Bond Future	9.48	94.7073	9.4821	94.7073	27,618.00
22/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3429	3	3429	3	0.00
22/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3583	3	3583	3	0.00
22/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3506	3	3506	3	0.00
22/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	89	0	89	0	0.00
22/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	83	0	83	0	0.00
22/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	96	0	96	0	0.00
22/01/2018	2040 On 03-May-18			Bond Future	9.54	96.4765	9.5353	96.4765	1,523.00
22/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5744	5	5744	5	0.00
22/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5804	5	5804	5	0.00
22/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1201	1	1201	1	1,500.00
22/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5685	5	5685	5	0.00
22/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5330	5	5330	5	1,500.00
22/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6075	7	6075	7	0.00
22/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1268	2	1268	2	0.00
22/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1402	2	1402	2	0.00
22/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1246	2	1246	2	0.00
22/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1225	2	1225	2	0.00
22/01/2018	2040 On 02-August-18			Bond Future	9.59	93.7735	9.5912	93.7735	0.00
22/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6369	6	6369	6	0.00
22/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6315	6	6315	6	0.00
22/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6262	6	6262	6	0.00
22/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2560	3	2560	3	0.00
22/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2588	3	2588	3	0.00
22/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2532	3	2532	3	0.00
22/01/2018	2044 On 01-February-18			Bond Future	9.50	91.8598	9.5019	91.8598	21,006.00
22/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	3485	3	3485	3	0.00
22/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3563	3	3563	3	0.00

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22/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3640	3	3640	3	0.00
22/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	87	0	87	0	0.00
22/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	100	0	100	0	0.00
22/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	93	0	93	0	0.00
22/01/2018	2044 On 03-May-18			Bond Future	9.55	93.5758	9.5531	93.5758	4,386.00
22/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5980	5	5980	5	0.00
22/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5919	5	5919	5	0.00
22/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5858	5	5858	5	0.00
22/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1255	2	1255	2	0.00
22/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1276	2	1276	2	0.00
22/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1234	2	1234	2	0.00
22/01/2018	2044 On 02-August-18			Bond Future	9.61	90.9438	9.6067	90.9438	0.00
22/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6409	6	6409	6	0.00
22/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6517	6	6517	6	0.00
22/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6463	6	6463	6	0.00
22/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2611	3	2611	3	0.00
22/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2583	3	2583	3	0.00
22/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2639	3	2639	3	0.00
22/01/2018	2046 On 01-February-18			Bond Future	121.45	121.4512	121.4469	121.4512	18,932.00
22/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	11453	11	11453	11	0.00
22/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	11463	11	11463	11	0.00
22/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	11473	11	11473	11	0.00
22/01/2018	2046 On 03-May-18			Bond Future	122.12	122.1276	122.1233	122.1276	2,700.00
22/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	5817	6	5817	6	0.00
22/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	5827	6	5827	6	0.00
22/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	5807	6	5807	6	0.00
22/01/2018	2046 On 02-August-18			Bond Future	124.42	124.4264	124.4201	124.4264	0.00
22/01/2018	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
22/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	4370	4	4370	4	0.00
22/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	4350	4	4350	4	0.00
22/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	4360	4	4360	4	0.00
22/01/2018	2050 On 01-February-18			Bond Future	126.23	126.3722	126.2296	126.3722	21,675.00
22/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	14010	14	14010	14	0.00
22/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14000	14	14000	14	0.00
22/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	14020	14	14020	14	0.00
22/01/2018	2050 On 03-May-18			Bond Future	128.60	128.7407	128.5952	128.7407	2,625.00
22/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	7035	7	7035	7	0.00
22/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	7015	7	7015	7	0.00
22/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	7025	7	7025	7	0.00
22/01/2018	2050 On 02-August-18			Bond Future	129.28	129.4309	129.2809	129.4309	0.00
22/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	8259	8	8259	8	0.00
22/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	8239	8	8239	8	0.00
22/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	8249	8	8249	8	0.00
22/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	AL37 On 01-February-18			Index Future	574.15	572.1190	574.1500	572.1190	0.00
22/01/2018	AL37 On 03-May-18			Index Future	584.87	582.8060	584.8730	582.8060	0.00
22/01/2018	AL37 On 02-August-18			Index Future	595.80	593.7020	595.7970	593.7020	0.00
22/01/2018	AL7T On 01-February-18			Index Future	665.15	661.1950	665.1460	661.1950	0.00
22/01/2018	AL7T On 03-May-18			Index Future	677.57	673.5460	677.5690	673.5460	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
22/01/2018	AL7T On 02-August-18			Index Future	690.23	686.1380	690.2250	686.1380	0.00
22/01/2018	ALBI On 01-February-18			Index Future	602.07	597.2550	602.0680	597.2550	781.00
22/01/2018	ALBI On 03-May-18			Index Future	613.31	608.4120	613.3120	608.4120	0.00
22/01/2018	ALBI On 02-August-18			Index Future	624.77	619.7860	624.7680	619.7860	0.00
22/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	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
22/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2018	EL28 On 01-February-18			Bond Future	128.99	128.9917	128.9890	128.9917	0.00
22/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3311	3	3311	3	0.00
22/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3321	3	3321	3	0.00
22/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3301	3	3301	3	0.00
22/01/2018	EL28 On 03-May-18			Bond Future	129.65	129.6496	129.6468	129.6496	0.00
22/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3533	4	3533	4	0.00
22/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3543	4	3543	4	0.00
22/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3553	4	3553	4	0.00
22/01/2018	EL28 On 02-August-18			Bond Future	132.09	132.0898	132.0851	132.0898	0.00
22/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2855	3	2855	3	0.00
22/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2865	3	2865	3	0.00
22/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2845	3	2845	3	0.00
22/01/2018	ES33 On 01-February-18			Bond Future	10.60	78.8815	10.6033	78.8815	1,455.00
22/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2345	2	2345	2	0.00
22/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2405	2	2405	2	0.00
22/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2464	2	2464	2	0.00
22/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/01/2018	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
22/01/2018	ES33 On 03-May-18			Bond Future	10.70	76.5636	10.6961	76.5636	9,466.00
22/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2990	2	2990	2	0.00
22/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3105	2	3105	2	0.00
22/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	3048	2	3048	2	0.00
22/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 02-August-18			Bond Future	10.79	77.9946	10.7909	77.9946	0.00
22/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2059	1	2059	1	0.00
22/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2117	1	2117	1	0.00
22/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2174	1	2174	1	0.00
22/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/01/2018	ES42 On 01-February-18			Bond Future	10.76	82.1799	10.7624	82.1799	798.00
22/01/2018	ES42 On 03-May-18			Bond Future	10.85	79.4537	10.8538	79.4537	7,957.00
22/01/2018	ES42 On 02-August-18			Bond Future	10.95	80.9385	10.9455	80.9385	0.00
22/01/2018	GOVI On 01-February-18			GOVI	600.79	595.9940	600.7910	595.9940	388.00
22/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	197610	15	197610	15	0.00
22/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	197510	15	197510	15	0.00
22/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	197710	15	197710	15	0.00
22/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 03-May-18			GOVI	612.01	607.1280	612.0120	607.1280	320.00
22/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	217220	17	217220	17	0.00
22/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	217420	17	217420	17	0.00
22/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	217320	17	217320	17	0.00
22/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 02-August-18			GOVI	623.44	618.4780	623.4440	618.4780	0.00
22/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	177340	13	177340	13	0.00
22/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	177240	13	177240	13	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
22/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	177440	13	177440	13	0.00
22/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2018	IGOV On 01-February-18			Index Future	250.55	250.6090	250.5510	250.6090	881.00
22/01/2018	IGOV On 03-May-18			Index Future	255.25	255.3060	255.2450	255.3060	269.00
22/01/2018	IGOV On 02-August-18			Index Future	260.05	260.1110	260.0470	260.1110	0.00
22/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
22/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
22/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
22/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4500	100.4200	100.4500	0.00
22/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.4300	99.3700	99.4300	0.00
22/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
22/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
22/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
22/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
22/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1800	99.1300	99.1800	0.00
22/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.5200	99.4500	99.5200	0.00
22/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.8800	99.7900	99.8800	0.00
22/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.7900	100.6900	100.7900	0.00
22/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.40	98.5100	98.4000	98.5100	0.00
22/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.74	95.9000	95.7400	95.9000	0.00
22/01/2018	IS05 On 16-March-21			Interest Rate Swap	94.91	95.1000	94.9100	95.1000	0.00
22/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.06	94.2700	94.0600	94.2700	0.00
22/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.17	94.4000	94.1700	94.4000	0.00
22/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.32	96.5700	96.3200	96.5700	51.00
22/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.42	96.6800	96.4200	96.6800	0.00
22/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.55	97.8300	97.5500	97.8300	0.00
22/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.70	99.9900	99.7000	99.9900	0.00
22/01/2018	IS05 On 20-December-22			Interest Rate Swap	100.90	101.2100	100.9000	101.2100	0.00
22/01/2018	IS05 On 22-March-23			Interest Rate Swap	95.96	96.2900	95.9600	96.2900	0.00
22/01/2018	IS10 On 17-December-25			Interest Rate Swap	93.81	94.3100	93.8100	94.3100	0.00
22/01/2018	IS10 On 16-March-26			Interest Rate Swap	90.77	91.2900	90.7700	91.2900	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
22/01/2018	IS10 On 15-June-26			Interest Rate Swap	89.48	90.0200	89.4800	90.0200	0.00
22/01/2018	IS10 On 21-September-26			Interest Rate Swap	91.61	92.1600	91.6100	92.1600	0.00
22/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.39	95.9400	95.3900	95.9400	0.00
22/01/2018	IS10 On 15-March-27			Interest Rate Swap	93.93	94.5000	93.9300	94.5000	0.00
22/01/2018	IS10 On 21-June-27			Interest Rate Swap	95.98	96.5500	95.9800	96.5500	0.00
22/01/2018	IS10 On 20-September-27			Interest Rate Swap	99.71	100.2600	99.7100	100.2600	0.00
22/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.05	100.6000	100.0500	100.6000	0.00
22/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.24	95.8200	95.2400	95.8200	0.00
22/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0100	6.9800	93.0100	0.00
22/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1100	6.8500	93.1100	2,500.00
22/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2000	6.7200	93.2000	0.00
22/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2100	6.7300	93.2100	0.00
22/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.1400	6.8000	93.1400	0.00
22/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.0700	6.8700	93.0700	0.00
22/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	92.9800	6.9500	92.9800	0.00
22/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
22/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
22/01/2018	R023 On 01-February-18			Bond Future	7.69	103.2149	7.6929	103.2149	33,000.00
22/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2552	2	2552	2	0.00
22/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2592	2	2592	2	0.00
22/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2512	2	2512	2	0.00
22/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R023 On 03-May-18			Bond Future	7.70	101.2132	7.6990	101.2132	7,289.00
22/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2530	2	2530	2	0.00
22/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5724	5	5724	5	0.00
22/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2593	2	2593	2	0.00
22/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2561	2	2561	2	0.00
22/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	282	0	282	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
22/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	18	0	18	0	2,500.00
22/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	289	0	289	0	0.00
22/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	296	0	296	0	0.00
22/01/2018	R035 On 01-February-18			Bond Future	9.34	98.9892	9.3378	98.9892	36,961.00
22/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	3139	2	3139	2	0.00
22/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	3295	2	3295	2	0.00
22/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	3217	2	3217	2	0.00
22/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R035 On 03-May-18			Bond Future	9.39	96.3382	9.3882	96.3382	29,080.00
22/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	4018	3	4018	3	0.00
22/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4094	3	4094	3	0.00
22/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	3942	3	3942	3	0.00
22/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R186 On 01-February-18			Bond Future	8.39	113.7100	8.3855	113.7100	90,201.00
22/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	1073	1	1073	1	1,460.00
22/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	2	0	2	0	1,460.00
22/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3765	3	3765	3	0.00
22/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	4019	3	4019	3	0.00
22/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5596	5	5596	5	0.00
22/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3892	3	3892	3	0.00
22/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2449	2	2449	2	0.00
22/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	8061	7	8061	7	0.00
22/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3829	3	3829	3	0.00
22/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	5	0	5	0	0.00
22/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	3	0	3	0	6,200.00
22/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	43	0	43	0	775.00
22/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
22/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
22/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	4	0	4	0	0.00
22/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	4	0	4	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
22/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	310	1	310	1	0.00
22/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4363	5	4363	5	0.00
22/01/2018	R186 On 03-May-18			Bond Future	8.42	115.8342	8.4217	115.8342	49,963.00
22/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5898	5	5898	5	1,120.00
22/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10560	10	10560	10	0.00
22/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	4010	4	4010	4	0.00
22/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2925	3	2925	3	0.00
22/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3962	3	3962	3	0.00
22/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8367	8	8367	8	0.00
22/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5316	5	5316	5	0.00
22/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3633	3	3633	3	0.00
22/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	8200	8	8200	8	0.00
22/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1855	2	1855	2	4,745.00
22/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	893	1	893	1	4,745.00
22/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3915	3	3915	3	0.00
22/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	767	1	767	1	0.00
22/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	440	1	440	1	0.00
22/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1190	1	1190	1	0.00
22/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	880	1	880	1	4,745.00
22/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	111	0	111	0	3,200.00
22/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	782	1	782	1	0.00
22/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	121	0	121	0	10,640.00
22/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	1997	2	1997	2	0.00
22/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	3693	4	3693	4	0.00
22/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	33	0	33	0	0.00
22/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	752	1	752	1	0.00
22/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	347	0	347	0	0.00
22/01/2018	R197 On 01-February-18			Bond Future	297.86	297.8767	297.8634	297.8767	950.00
22/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3797	4	3797	4	0.00
22/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3807	4	3807	4	0.00
22/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3817	4	3817	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	R197 On 03-May-18			Bond Future	303.45	303.4592	303.4454	303.4592	1,400.00
22/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1005	1	1005	1	0.00
22/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1015	1	1015	1	0.00
22/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	995	1	995	1	0.00
22/01/2018	R202 On 01-February-18			Bond Future	237.56	237.5701	237.5611	237.5701	19,796.00
22/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11509	11	11509	11	0.00
22/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11499	11	11499	11	0.00
22/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11519	12	11519	12	0.00
22/01/2018	R202 On 03-May-18			Bond Future	242.01	242.0224	242.0131	242.0224	3,260.00
22/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	679	1	679	1	0.00
22/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	677	1	677	1	0.00
22/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	675	1	675	1	0.00
22/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6152	6	6152	6	0.00
22/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6136	6	6136	6	0.00
22/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6144	6	6144	6	0.00
22/01/2018	R204 On 01-February-18			Bond Future	6.93	101.8244	6.9340	101.8244	29,665.00
22/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	264	0	264	0	0.00
22/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	281	0	281	0	0.00
22/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	273	0	273	0	0.00
22/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R204 On 03-May-18			Bond Future	6.68	103.7265	6.6819	103.7265	0.00
22/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	274	0	274	0	0.00
22/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	279	0	279	0	0.00
22/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	269	0	269	0	0.00
22/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	29	0	29	0	0.00
22/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	28	0	28	0	0.00

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22/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	27	0	27	0	0.00
22/01/2018	R207 On 01-February-18			Bond Future	7.01	100.6819	7.0095	100.6819	44,972.00
22/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	1050	1	1050	1	0.00
22/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1085	1	1085	1	0.00
22/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	1068	1	1068	1	0.00
22/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R207 On 03-May-18			Bond Future	6.93	102.5627	6.9318	102.5627	4,156.00
22/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	1050	1	1050	1	0.00
22/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	1035	1	1035	1	0.00
22/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	1021	1	1021	1	0.00
22/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	37	0	37	0	0.00
22/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	39	0	39	0	0.00
22/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	36	0	36	0	0.00
22/01/2018	R208 On 01-February-18			Bond Future	7.30	100.5975	7.2993	100.5975	35,458.00
22/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1469	1	1469	1	0.00
22/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1496	1	1496	1	0.00
22/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1442	1	1442	1	0.00
22/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R208 On 03-May-18			Bond Future	7.27	99.0754	7.2744	99.0754	3,665.00
22/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1393	1	1393	1	0.00
22/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1434	1	1434	1	0.00
22/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1413	1	1413	1	0.00
22/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	131	0	131	0	0.00
22/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	135	0	135	0	0.00
22/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	139	0	139	0	0.00
22/01/2018	R209 On 01-February-18			Bond Future	9.30	74.9657	9.3017	74.9657	141,429.00
22/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2823	2	2823	2	0.00
22/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3870	3	3870	3	0.00
22/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	2121	2	2121	2	0.00
22/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	3066	2	3066	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2883	2	2883	2	0.00
22/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2944	2	2944	2	0.00
22/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	5240	5	5240	5	0.00
22/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3683	3	3683	3	0.00
22/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	875	1	875	1	220.00
22/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4619	4	4619	4	0.00
22/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	838	1	838	1	157.00
22/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3808	3	3808	3	0.00
22/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3933	3	3933	3	0.00
22/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1740	1	1740	1	739.00
22/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5976	5	5976	5	0.00
22/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	54	0	54	0	0.00
22/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	67	0	67	0	0.00
22/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	3	0	3	0	3,000.00
22/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	25	0	25	0	7,500.00
22/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	679	1	679	1	0.00
22/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	18	0	18	0	157.00
22/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	711	1	711	1	0.00
22/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	21	0	21	0	739.00
22/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	250	1	250	1	0.00
22/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	7	0	7	0	7,488.00
22/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	1	0	1	0	739.00
22/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	72	0	72	0	0.00
22/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	162	0	162	0	377.00
22/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	19	0	19	0	220.00
22/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	62	0	62	0	0.00
22/01/2018	R209 On 03-May-18			Bond Future	9.35	73.2168	9.3477	73.2168	40,781.00
22/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4327	4	4327	4	0.00
22/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	6154	6	6154	6	0.00
22/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8805	8	8805	8	0.00
22/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3867	3	3867	3	435.00
22/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	5047	5	5047	5	0.00
22/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4280	4	4280	4	0.00
22/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4373	4	4373	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	765	1	765	1	5,000.00
22/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1013	1	1013	1	0.00
22/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	978	1	978	1	0.00
22/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	995	1	995	1	0.00
22/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	512	1	512	1	435.00
22/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	161	0	161	0	435.00
22/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1180	1	1180	1	0.00
22/01/2018	R209 On 02-August-18			Bond Future	9.39	74.5852	9.3944	74.5852	0.00
22/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9491	9	9491	9	0.00
22/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6538	6	6538	6	0.00
22/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4164	4	4164	4	435.00
22/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7330	7	7330	7	0.00
22/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7424	7	7424	7	0.00
22/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7377	7	7377	7	0.00
22/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1058	1	1058	1	0.00
22/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2390	3	2390	3	0.00
22/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1034	1	1034	1	0.00
22/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1046	1	1046	1	0.00
22/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1290	2	1290	2	435.00
22/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	565	1	565	1	435.00
22/01/2018	R209 On 01-November-18			Bond Future	9.44	72.8739	9.4366	72.8739	0.00
22/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72756	72	72756	72	0.00
22/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72756	72	72756	72	0.00
22/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8568	8	8568	8	0.00
22/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5874	5	5874	5	0.00
22/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72756	72	72756	72	0.00
22/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3701	3	3701	3	255.00
22/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2596	3	2596	3	255.00
22/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1486	2	1486	2	255.00
22/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4356	5	4356	5	0.00
22/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 01-February-18			Bond Future	187.08	187.0846	187.0770	187.0846	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5303	5	5303	5	0.00
22/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5293	5	5293	5	0.00
22/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5283	5	5283	5	0.00
22/01/2018	R210 On 03-May-18			Bond Future	188.16	188.1658	188.1579	188.1658	699.00
22/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3292	3	3292	3	0.00
22/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3282	3	3282	3	0.00
22/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3302	3	3302	3	0.00
22/01/2018	R212 On 01-February-18			Bond Future	151.32	151.3274	151.3201	151.3274	3,825.00
22/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3370	3	3370	3	0.00
22/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3380	3	3380	3	0.00
22/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3390	3	3390	3	0.00
22/01/2018	R212 On 03-May-18			Bond Future	154.16	154.1634	154.1559	154.1634	2,818.00
22/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
22/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	134	0	134	0	0.00
22/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	144	0	144	0	0.00
22/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	124	0	124	0	0.00
22/01/2018	R213 On 01-February-18			Bond Future	9.01	87.1202	9.0069	87.1202	58,890.00
22/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2855	2	2855	2	0.00
22/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2795	2	2795	2	0.00
22/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2734	2	2734	2	0.00
22/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	56	0	56	0	0.00
22/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	61	0	61	0	0.00
22/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	52	0	52	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
22/01/2018	R213 On 03-May-18			Bond Future	9.05	85.1981	9.0506	85.1981	4,350.00
22/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4219	4	4219	4	0.00
22/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4266	4	4266	4	0.00
22/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4313	4	4313	4	0.00
22/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	869	1	869	1	0.00
22/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	901	1	901	1	0.00
22/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	885	1	885	1	0.00
22/01/2018	R214 On 01-February-18			Bond Future	9.45	74.4965	9.4470	74.4965	42,030.00
22/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2721	2	2721	2	0.00
22/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2844	2	2844	2	0.00
22/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2783	2	2783	2	0.00
22/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	95	0	95	0	0.00
22/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	89	0	89	0	0.00
22/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	102	0	102	0	0.00
22/01/2018	R214 On 03-May-18			Bond Future	9.49	72.5922	9.4926	72.5922	8,267.00
22/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4445	4	4445	4	0.00
22/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4493	4	4493	4	0.00
22/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4397	4	4397	4	0.00
22/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1099	1	1099	1	0.00
22/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1081	1	1081	1	0.00
22/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1062	1	1062	1	0.00
22/01/2018	R248 On 01-February-18			Bond Future	9.48	95.5229	9.4771	95.5229	74,184.00
22/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3800	3	3800	3	0.00
22/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3959	3	3959	3	0.00
22/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3879	3	3879	3	0.00
22/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	104	0	104	0	0.00
22/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	90	0	90	0	0.00
22/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	97	0	97	0	0.00
22/01/2018	R248 On 03-May-18			Bond Future	9.52	92.8705	9.5234	92.8705	5,643.00
22/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	6079	5	6079	5	0.00
22/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	6017	5	6017	5	0.00
22/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5955	5	5955	5	0.00
22/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1306	2	1306	2	0.00
22/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1328	2	1328	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
22/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1285	2	1285	2	0.00
