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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
25/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	2025 On 01-February-18			Bond Future	130.47	130.6478	130.4732	130.6478	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
25/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3427	3	3427	3	0.00
25/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3407	3	3407	3	0.00
25/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3417	3	3417	3	0.00
25/01/2018	2025 On 03-May-18			Bond Future	132.92	133.0948	132.9170	133.0948	21.00
25/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	293	0	293	0	0.00
25/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	283	0	283	0	0.00
25/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	303	0	303	0	0.00
25/01/2018	2025 On 02-August-18			Bond Future	135.37	135.5527	135.3703	135.5527	0.00
25/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1290	1	1290	1	0.00
25/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1300	1	1300	1	0.00
25/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1280	1	1280	1	0.00
25/01/2018	2029 On 01-February-18			Bond Future	100.65	100.6521	100.6486	100.6521	0.00
25/01/2018	2029 On 03-May-18			Bond Future	101.52	101.5193	101.5157	101.5193	1,370.00
25/01/2018	2029 On 02-August-18			Bond Future	103.42	103.4279	103.4234	103.4279	0.00
25/01/2018	2030 On 01-February-18			Bond Future	8.90	93.7930	8.9039	93.7930	43,839.00
25/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	3230	3	3230	3	0.00
25/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	3296	4	3296	4	0.00
25/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	3164	3	3164	3	0.00
25/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 03-May-18			Bond Future	8.95	95.5444	8.9513	95.5444	28,614.00
25/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	3588	4	3588	4	0.00
25/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	3718	4	3718	4	0.00
25/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	3653	4	3653	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
25/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 02-August-18			Bond Future	9.00	93.3230	9.0014	93.3230	127.00
25/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	3016	3	3016	3	0.00
25/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	3081	3	3081	3	0.00
25/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	2952	3	2952	3	0.00
25/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
25/01/2018	2032 On 01-February-18			Bond Future	9.10	96.4071	9.1041	96.4071	33,510.00
25/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	3404	4	3404	4	0.00
25/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1571	2	1571	2	7,800.00
25/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	3334	4	3334	4	0.00
25/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	1004	1	1004	1	7,500.00
25/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	3263	3	3263	3	0.00
25/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	2565	3	2565	3	750.00
25/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	2222	2	2222	2	6,800.00
25/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	289	0	289	0	0.00
25/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	6	0	6	0	0.00
25/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	24	0	24	0	0.00
25/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	43	0	43	0	0.00
25/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	7	0	7	0	0.00
25/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	5	0	5	0	0.00
25/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	120	0	120	0	0.00
25/01/2018	2032 On 03-May-18			Bond Future	9.15	94.0502	9.1524	94.0502	20,694.00
25/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4812	5	4812	5	0.00
25/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4864	5	4864	5	0.00
25/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4918	5	4918	5	0.00
25/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	855	1	855	1	0.00
25/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	887	1	887	1	0.00
25/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	871	1	871	1	0.00
25/01/2018	2032 On 02-August-18			Bond Future	9.20	95.8063	9.2017	95.8063	2.00
25/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	5350	6	5350	6	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
25/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	5303	5	5303	5	0.00
25/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	5256	5	5256	5	0.00
25/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	1977	2	1977	2	0.00
25/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2000	2	2000	2	0.00
25/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	1954	2	1954	2	0.00
25/01/2018	2033 On 01-February-18			Bond Future	104.86	104.8623	104.8588	104.8623	5,730.00
25/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4791	5	4791	5	0.00
25/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4801	5	4801	5	0.00
25/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4781	5	4781	5	0.00
25/01/2018	2033 On 03-May-18			Bond Future	105.73	105.7385	105.7348	105.7385	1,282.00
25/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1955	2	1955	2	0.00
25/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1965	2	1965	2	0.00
25/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1975	2	1975	2	0.00
25/01/2018	2033 On 02-August-18			Bond Future	107.72	107.7265	107.7218	107.7265	0.00
25/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2208	2	2208	2	0.00
25/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2218	2	2218	2	0.00
25/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2198	2	2198	2	0.00
25/01/2018	2037 On 01-February-18			Bond Future	9.40	92.3629	9.4043	92.3629	33,582.00
25/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	3800	4	3800	4	2,070.00
25/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	3342	4	3342	4	0.00
25/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	3418	4	3418	4	0.00
25/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	3266	3	3266	3	0.00
25/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	7089	7	7089	7	0.00
25/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	9921	10	9921	10	0.00
25/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00

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25/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
25/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	12	0	12	0	0.00
25/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	16	0	16	0	0.00
25/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	7	0	7	0	0.00
25/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	14	0	14	0	0.00
25/01/2018	2037 On 03-May-18			Bond Future	9.46	94.0876	9.4573	94.0876	21,327.00
25/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	5162	5	5162	5	0.00
25/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	5274	5	5274	5	0.00
25/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	5218	5	5218	5	0.00
25/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1109	1	1109	1	0.00
25/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1128	1	1128	1	0.00
25/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1089	1	1089	1	0.00
25/01/2018	2037 On 02-August-18			Bond Future	9.51	91.5887	9.5130	91.5887	731.00
25/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5810	6	5810	6	0.00
25/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5860	6	5860	6	0.00
25/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5910	6	5910	6	0.00
25/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2344	2	2344	2	0.00
25/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2396	2	2396	2	0.00
25/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2370	2	2370	2	0.00
25/01/2018	2038 On 01-February-18			Bond Future	125.36	125.7620	125.3599	125.7620	16,668.00
25/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	11570	11	11570	11	0.00
25/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	11590	11	11590	11	0.00
25/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	11580	11	11580	11	0.00
25/01/2018	2038 On 03-May-18			Bond Future	127.71	128.1177	127.7079	128.1177	6,293.00
25/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	4562	4	4562	4	0.00
25/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	4582	4	4582	4	0.00
25/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	4572	4	4572	4	0.00
25/01/2018	2038 On 02-August-18			Bond Future	130.06	130.4764	130.0577	130.4764	0.00

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25/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	4472	4	4472	4	0.00
25/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	4482	4	4482	4	0.00
25/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	4492	4	4492	4	0.00
25/01/2018	2040 On 01-February-18			Bond Future	9.48	95.9224	9.4843	95.9224	27,038.00
25/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	3338	4	3338	4	0.00
25/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	3500	4	3500	4	0.00
25/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	3419	4	3419	4	0.00
25/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	21	0	21	0	0.00
25/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	19	0	19	0	0.00
25/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	24	0	24	0	0.00
25/01/2018	2040 On 03-May-18			Bond Future	9.54	97.7135	9.5377	97.7135	5,187.00
25/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5689	6	5689	6	0.00
25/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5749	6	5749	6	0.00
25/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	5274	5	5274	5	1,500.00
25/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1155	1	1155	1	1,500.00
25/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5629	6	5629	6	0.00
25/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1232	1	1232	1	0.00
25/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6050	6	6050	6	0.00
25/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1365	1	1365	1	0.00
25/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1211	1	1211	1	0.00
25/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1191	1	1191	1	0.00
25/01/2018	2040 On 02-August-18			Bond Future	9.59	95.0320	9.5937	95.0320	420.00
25/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	6316	6	6316	6	0.00
25/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	6263	6	6263	6	0.00
25/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	6210	6	6210	6	0.00
25/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2529	2	2529	2	0.00
25/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2557	2	2557	2	0.00
25/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2501	2	2501	2	0.00
25/01/2018	2044 On 01-February-18			Bond Future	9.51	93.0934	9.5142	93.0934	19,222.00
25/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	3303	4	3303	4	0.00
25/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	3384	4	3384	4	0.00

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25/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	3466	4	3466	4	0.00
25/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	23	0	23	0	0.00
25/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	28	0	28	0	0.00
25/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	25	0	25	0	0.00
25/01/2018	2044 On 03-May-18			Bond Future	9.57	94.8317	9.5658	94.8317	7,920.00
25/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5856	6	5856	6	0.00
25/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5795	6	5795	6	0.00
25/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5735	6	5735	6	0.00
25/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1245	1	1245	1	0.00
25/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1266	1	1266	1	0.00
25/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1224	1	1224	1	0.00
25/01/2018	2044 On 02-August-18			Bond Future	9.62	92.2215	9.6199	92.2215	0.00
25/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	6297	6	6297	6	0.00
25/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6404	7	6404	7	0.00
25/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6350	7	6350	7	0.00
25/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	2614	3	2614	3	0.00
25/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2586	3	2586	3	0.00
25/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	2642	3	2642	3	0.00
25/01/2018	2046 On 01-February-18			Bond Future	120.71	120.7167	120.7129	120.7167	18,669.00
25/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	12187	12	12187	12	0.00
25/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	12197	12	12197	12	0.00
25/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	12207	12	12207	12	0.00
25/01/2018	2046 On 03-May-18			Bond Future	121.37	121.3780	121.3742	121.3780	8,964.00
25/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	6566	7	6566	7	0.00
25/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	6576	7	6576	7	0.00
25/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	6556	7	6556	7	0.00
25/01/2018	2046 On 02-August-18			Bond Future	123.66	123.6599	123.6550	123.6599	0.00
25/01/2018	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
25/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	5135	5	5135	5	0.00
25/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	5115	5	5115	5	0.00
25/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	5125	5	5125	5	0.00
25/01/2018	2050 On 01-February-18			Bond Future	126.07	126.0767	126.0732	126.0767	19,586.00
25/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	14167	14	14167	14	0.00
25/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14157	14	14157	14	0.00
25/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	14177	14	14177	14	0.00
25/01/2018	2050 On 03-May-18			Bond Future	128.43	128.4382	128.4343	128.4382	7,179.00
25/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	7196	7	7196	7	0.00
25/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	7176	7	7176	7	0.00
25/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	7186	7	7186	7	0.00
25/01/2018	2050 On 02-August-18			Bond Future	129.11	129.1199	129.1149	129.1199	0.00
25/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	8425	8	8425	8	0.00
25/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	8405	8	8405	8	0.00
25/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	8415	8	8415	8	0.00
25/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	AL37 On 01-February-18			Index Future	574.02	574.8550	574.0150	574.8550	0.00
25/01/2018	AL37 On 03-May-18			Index Future	584.73	585.5900	584.7320	585.5900	0.00
25/01/2018	AL37 On 02-August-18			Index Future	595.65	596.5270	595.6500	596.5270	0.00
25/01/2018	AL7T On 01-February-18			Index Future	664.82	666.3570	664.8150	666.3570	0.00
25/01/2018	AL7T On 03-May-18			Index Future	677.23	678.7990	677.2280	678.7990	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
25/01/2018	AL7T On 02-August-18			Index Future	689.87	691.4770	689.8720	691.4770	0.00
25/01/2018	ALBI On 01-February-18			Index Future	602.13	603.4490	602.1290	603.4490	563.00
25/01/2018	ALBI On 03-May-18			Index Future	613.37	614.7170	613.3710	614.7170	609.00
25/01/2018	ALBI On 02-August-18			Index Future	624.82	626.1980	624.8240	626.1980	0.00
25/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	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
25/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2018	EL28 On 01-February-18			Bond Future	128.98	128.9805	128.9783	128.9805	0.00
25/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3322	3	3322	3	0.00
25/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3332	3	3332	3	0.00
25/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3312	3	3312	3	0.00
25/01/2018	EL28 On 03-May-18			Bond Future	129.63	129.6368	129.6345	129.6368	0.00
25/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3545	4	3545	4	0.00
25/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3555	4	3555	4	0.00
25/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3565	4	3565	4	0.00
25/01/2018	EL28 On 02-August-18			Bond Future	132.07	132.0739	132.0705	132.0739	0.00
25/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2870	3	2870	3	0.00
25/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2880	3	2880	3	0.00
25/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2860	3	2860	3	0.00
25/01/2018	ES33 On 01-February-18			Bond Future	10.61	79.6911	10.6128	79.6911	1,455.00
25/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	2286	2	2286	2	0.00
25/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	2346	3	2346	3	0.00
25/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	2405	3	2405	3	0.00
25/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
25/01/2018	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
25/01/2018	ES33 On 03-May-18			Bond Future	10.71	77.3877	10.7061	77.3877	9,466.00
25/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2929	3	2929	3	0.00
25/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	3044	3	3044	3	0.00
25/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2987	3	2987	3	0.00
25/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 02-August-18			Bond Future	10.80	78.8327	10.8013	78.8327	0.00
25/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1996	2	1996	2	0.00
25/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2054	2	2054	2	0.00
25/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2112	2	2112	2	0.00
25/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
25/01/2018	ES42 On 01-February-18			Bond Future	10.77	83.1776	10.7673	83.1776	798.00
25/01/2018	ES42 On 03-May-18			Bond Future	10.86	80.4695	10.8590	80.4695	7,957.00
25/01/2018	ES42 On 02-August-18			Bond Future	10.95	81.9718	10.9508	81.9718	0.00
25/01/2018	GOVI On 01-February-18			GOVI	600.92	602.2610	600.9150	602.2610	183.00
25/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	198850	21	198850	21	0.00
25/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	198750	21	198750	21	0.00
25/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	198950	21	198950	21	0.00
25/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 03-May-18			GOVI	612.14	613.5070	612.1350	613.5070	697.00
25/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	218450	23	218450	23	0.00
25/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	218650	23	218650	23	0.00
25/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	218550	23	218550	23	0.00
25/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 02-August-18			GOVI	623.56	624.9650	623.5640	624.9650	0.00
25/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	178540	19	178540	19	0.00
25/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	178440	19	178440	19	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
25/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	178640	19	178640	19	0.00
25/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
25/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
25/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2018	IGOV On 01-February-18			Index Future	250.17	250.2740	250.1710	250.2740	875.00
25/01/2018	IGOV On 03-May-18			Index Future	254.86	254.9610	254.8570	254.9610	683.00
25/01/2018	IGOV On 02-August-18			Index Future	259.65	259.7550	259.6460	259.7550	0.00
25/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
25/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
25/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
25/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
25/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
25/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
25/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
25/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
25/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
25/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1400	99.1500	99.1400	0.00
25/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4700	99.4800	99.4700	0.00
25/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.83	99.8200	99.8300	99.8200	0.00
25/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.74	100.7200	100.7400	100.7200	0.00
25/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.46	98.4300	98.4600	98.4300	0.00
25/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.84	95.8100	95.8400	95.8100	0.00
25/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.04	95.0000	95.0400	95.0000	0.00
25/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.21	94.1600	94.2100	94.1600	0.00
25/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.36	94.2900	94.3600	94.2900	0.00
25/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.53	96.4600	96.5300	96.4600	51.00
25/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.65	96.5700	96.6500	96.5700	0.00
25/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.82	97.7200	97.8200	97.7200	0.00
25/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.00	99.8900	100.0000	99.8900	0.00
25/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.23	101.1100	101.2300	101.1100	0.00
25/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.31	96.1800	96.3100	96.1800	0.00
25/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.36	94.0800	94.3600	94.0800	0.00
25/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.33	91.0500	91.3300	91.0500	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
25/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.05	89.7700	90.0500	89.7700	0.00
25/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.19	91.9000	92.1900	91.9000	0.00
25/01/2018	IS10 On 21-December-26			Interest Rate Swap	95.96	95.6800	95.9600	95.6800	0.00
25/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.51	94.2300	94.5100	94.2300	0.00
25/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.56	96.2900	96.5600	96.2900	0.00
25/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.28	100.0200	100.2800	100.0200	0.00
25/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.62	100.3600	100.6200	100.3600	0.00
25/01/2018	IS10 On 22-March-28			Interest Rate Swap	95.84	95.5700	95.8400	95.5700	0.00
25/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
25/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,500.00
25/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
25/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
25/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
25/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
25/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
25/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
25/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
25/01/2018	R023 On 01-February-18			Bond Future	7.70	103.7604	7.7018	103.7604	18,465.00
25/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2515	3	2515	3	0.00
25/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2555	3	2555	3	0.00
25/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	2475	3	2475	3	0.00
25/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R023 On 03-May-18			Bond Future	7.71	101.7681	7.7087	101.7681	23,257.00
25/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2485	3	2485	3	0.00
25/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5684	6	5684	6	0.00
25/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2548	3	2548	3	0.00
25/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2516	3	2516	3	0.00
25/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	276	0	276	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
25/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	16	0	16	0	2,500.00
25/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	283	0	283	0	0.00
25/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	290	0	290	0	0.00
25/01/2018	R035 On 01-February-18			Bond Future	9.33	100.2857	9.3295	100.2857	36,961.00
25/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	3206	3	3206	3	0.00
25/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	3362	4	3362	4	0.00
25/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	3284	4	3284	4	0.00
25/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R035 On 03-May-18			Bond Future	9.38	97.6581	9.3798	97.6581	39,534.00
25/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	4086	4	4086	4	0.00
25/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4162	4	4162	4	0.00
25/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	4010	4	4010	4	0.00
25/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R186 On 01-February-18			Bond Future	8.39	114.5975	8.3933	114.5975	60,871.00
25/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	912	1	912	1	1,460.00
25/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
25/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	3709	4	3709	4	0.00
25/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3964	4	3964	4	0.00
25/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	5544	6	5544	6	0.00
25/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	2365	3	2365	3	0.00
25/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	8009	8	8009	8	0.00
25/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	3837	4	3837	4	0.00
25/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	3773	4	3773	4	0.00
25/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
25/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	12	0	12	0	775.00
25/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
25/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
25/01/2018	R186 On 01-February-18	8.97	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
25/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	201	0	201	0	0.00
25/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	4413	4	4413	4	0.00
25/01/2018	R186 On 03-May-18			Bond Future	8.43	116.7374	8.4299	116.7374	89,131.00
25/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5830	6	5830	6	1,120.00
25/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	10502	11	10502	11	0.00
25/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3938	4	3938	4	0.00
25/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2854	3	2854	3	0.00
25/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3890	4	3890	4	0.00
25/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	8305	9	8305	9	0.00
25/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	5246	5	5246	5	0.00
25/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	2897	3	2897	3	0.00
25/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	3562	4	3562	4	0.00
25/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	844	1	844	1	4,745.00
25/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3843	4	3843	4	0.00
25/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	8137	8	8137	8	0.00
25/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1790	2	1790	2	4,745.00
25/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	749	1	749	1	0.00
25/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1151	1	1151	1	3,500.00
25/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1173	1	1173	1	0.00
25/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	424	0	424	0	0.00
25/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	862	1	862	1	4,745.00
25/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	103	0	103	0	3,200.00
25/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	764	1	764	1	0.00
25/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	113	0	113	0	10,640.00
25/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	1986	2	1986	2	0.00
25/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	30	0	30	0	0.00
25/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	3698	4	3698	4	0.00
25/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	734	1	734	1	0.00
25/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	332	0	332	0	0.00
25/01/2018	R197 On 01-February-18			Bond Future	297.80	297.8154	297.8034	297.8154	641.00
25/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3857	4	3857	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
25/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3867	4	3867	4	0.00
25/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3877	4	3877	4	0.00
25/01/2018	R197 On 03-May-18			Bond Future	303.38	303.3935	303.3813	303.3935	2,388.00
25/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1069	1	1069	1	0.00
25/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1079	1	1079	1	0.00
25/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1059	1	1059	1	0.00
25/01/2018	R202 On 01-February-18			Bond Future	237.23	237.2369	237.2291	237.2369	17,923.00
25/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11841	12	11841	12	0.00
25/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11831	12	11831	12	0.00
25/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11851	12	11851	12	0.00
25/01/2018	R202 On 03-May-18			Bond Future	241.67	241.6802	241.6723	241.6802	9,901.00
25/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	589	1	589	1	0.00
25/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	588	1	588	1	0.00
25/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	586	1	586	1	0.00
25/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6403	6	6403	6	0.00
25/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6387	6	6387	6	0.00
25/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6395	6	6395	6	0.00
25/01/2018	R204 On 01-February-18			Bond Future	6.95	101.9143	6.9511	101.9143	24,983.00
25/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	250	0	250	0	0.00
25/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	267	0	267	0	0.00
25/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	259	0	259	0	0.00
25/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R204 On 03-May-18			Bond Future	6.71	103.8174	6.7076	103.8174	9,845.00
25/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	261	0	261	0	0.00
25/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	266	0	266	0	0.00
25/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	256	0	256	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
25/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	31	0	31	0	0.00
25/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	30	0	30	0	0.00
25/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	29	0	29	0	0.00
25/01/2018	R207 On 01-February-18			Bond Future	7.01	100.9413	7.0118	100.9413	35,827.00
25/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	1046	1	1046	1	0.00
25/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	1081	1	1081	1	0.00
25/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	1063	1	1063	1	0.00
25/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R207 On 03-May-18			Bond Future	6.94	102.8262	6.9352	102.8262	15,808.00
25/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	1046	1	1046	1	0.00
25/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	1032	1	1032	1	0.00
25/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	1018	1	1018	1	0.00
25/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	39	0	39	0	0.00
25/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	40	0	40	0	0.00
25/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	37	0	37	0	0.00
25/01/2018	R208 On 01-February-18			Bond Future	7.30	100.9841	7.2996	100.9841	26,972.00
25/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1468	2	1468	2	0.00
25/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1495	2	1495	2	0.00
25/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1441	2	1441	2	0.00
25/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R208 On 03-May-18			Bond Future	7.28	99.4685	7.2752	99.4685	28,873.00
25/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1383	1	1383	1	0.00
25/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1425	2	1425	2	0.00
25/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1404	2	1404	2	0.00
25/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	123	0	123	0	0.00
25/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	127	0	127	0	0.00
25/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	131	0	131	0	0.00
25/01/2018	R209 On 01-February-18			Bond Future	9.31	75.8492	9.3139	75.8492	140,357.00
25/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2681	3	2681	3	0.00
25/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3768	4	3768	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
25/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1930	2	1930	2	0.00
25/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2745	3	2745	3	0.00
25/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2808	3	2808	3	0.00
25/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	5152	5	5152	5	0.00
25/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	3576	4	3576	4	0.00
25/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	605	1	605	1	220.00
25/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2936	3	2936	3	5,000.00
25/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	4527	5	4527	5	0.00
25/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	568	1	568	1	157.00
25/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3704	4	3704	4	0.00
25/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1517	2	1517	2	739.00
25/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3831	4	3831	4	0.00
25/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5891	6	5891	6	0.00
25/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	9	0	9	0	0.00
25/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	13	0	13	0	0.00
25/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
25/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	2	0	2	0	7,500.00
25/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	494	0	494	0	0.00
25/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	1	0	1	0	157.00
25/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	526	0	526	0	0.00
25/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	2	0	2	0	739.00
25/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	112	0	112	0	0.00
25/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
25/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
25/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	15	0	15	0	0.00
25/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	57	0	57	0	377.00
25/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	2	0	2	0	220.00
25/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	12	0	12	0	0.00
25/01/2018	R209 On 03-May-18			Bond Future	9.36	74.1161	9.3604	74.1161	51,753.00
25/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4188	4	4188	4	0.00
25/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	6025	6	6025	6	0.00
25/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8709	9	8709	9	0.00
25/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3727	4	3727	4	435.00
25/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4911	5	4911	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
25/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4141	4	4141	4	0.00
25/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4235	4	4235	4	0.00
25/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	716	1	716	1	5,000.00
25/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	961	1	961	1	0.00
25/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	927	1	927	1	0.00
25/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	944	1	944	1	0.00
25/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	469	0	469	0	435.00
25/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	152	0	152	0	435.00
25/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1128	1	1128	1	0.00
25/01/2018	R209 On 02-August-18			Bond Future	9.41	75.5001	9.4075	75.5001	816.00
25/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	9395	10	9395	10	0.00
25/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6445	7	6445	7	0.00
25/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4079	4	4079	4	435.00
25/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	7235	7	7235	7	0.00
25/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7329	8	7329	8	0.00
25/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	7282	7	7282	7	0.00
25/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2395	2	2395	2	0.00
25/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1053	1	1053	1	0.00
25/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1028	1	1028	1	0.00
25/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1041	1	1041	1	0.00
25/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1286	1	1286	1	435.00
25/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	559	1	559	1	435.00
25/01/2018	R209 On 01-November-18			Bond Future	9.45	73.8041	9.4504	73.8041	0.00
25/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72663	73	72663	73	0.00
25/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72663	73	72663	73	0.00
25/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5786	6	5786	6	0.00
25/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8471	9	8471	9	0.00
25/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72663	73	72663	73	0.00
25/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3625	4	3625	4	255.00
25/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1482	1	1482	1	255.00
25/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2601	3	2601	3	255.00
25/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4373	4	4373	4	0.00

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25/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 01-February-18			Bond Future	187.04	187.0497	187.0428	187.0497	1,460.00
25/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5337	5	5337	5	0.00
25/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5327	5	5327	5	0.00
25/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5317	5	5317	5	0.00
25/01/2018	R210 On 03-May-18			Bond Future	188.12	188.1282	188.1212	188.1282	699.00
25/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3329	3	3329	3	0.00
25/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3319	3	3319	3	0.00
25/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3339	3	3339	3	0.00
25/01/2018	R212 On 01-February-18			Bond Future	151.14	151.1509	151.1444	151.1509	3,825.00
25/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3546	4	3546	4	0.00
25/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3556	4	3556	4	0.00
25/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3566	4	3566	4	0.00
25/01/2018	R212 On 03-May-18			Bond Future	153.98	153.9820	153.9754	153.9820	2,818.00
25/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
25/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	315	0	315	0	0.00
25/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	325	0	325	0	0.00
25/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	305	0	305	0	0.00
25/01/2018	R213 On 01-February-18			Bond Future	8.97	88.2600	8.9740	88.2600	50,146.00
25/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	3032	3	3032	3	0.00
25/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2968	3	2968	3	0.00
25/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2904	3	2904	3	0.00
25/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	6	0	6	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
25/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	7	0	7	0	0.00
25/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	5	0	5	0	0.00
25/01/2018	R213 On 03-May-18			Bond Future	9.02	86.3586	9.0167	86.3586	17,626.00
25/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	4354	5	4354	5	0.00
25/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	4402	5	4402	5	0.00
25/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4450	5	4450	5	0.00
25/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	779	1	779	1	0.00
25/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	809	1	809	1	0.00
25/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	794	1	794	1	0.00
25/01/2018	R214 On 01-February-18			Bond Future	9.45	75.4896	9.4541	75.4896	39,136.00
25/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2592	3	2592	3	0.00
25/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2723	3	2723	3	0.00
25/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2657	3	2657	3	0.00
25/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	21	0	21	0	0.00
25/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	19	0	19	0	0.00
25/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	23	0	23	0	0.00
25/01/2018	R214 On 03-May-18			Bond Future	9.50	73.6033	9.5000	73.6033	21,145.00
25/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4373	5	4373	5	0.00
25/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4421	5	4421	5	0.00
25/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4325	4	4325	4	0.00
25/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1081	1	1081	1	0.00
25/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1062	1	1062	1	0.00
25/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1044	1	1044	1	0.00
25/01/2018	R248 On 01-February-18			Bond Future	9.48	96.7961	9.4842	96.7961	47,956.00
25/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	3651	4	3651	4	0.00
25/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	3819	4	3819	4	0.00
25/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	3735	4	3735	4	0.00
25/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	20	0	20	0	0.00
25/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	16	0	16	0	0.00
25/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	18	0	18	0	0.00
25/01/2018	R248 On 03-May-18			Bond Future	9.53	94.1667	9.5308	94.1667	29,385.00
25/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5990	6	5990	6	0.00
25/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5928	6	5928	6	0.00
25/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5866	6	5866	6	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
25/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1285	1	1285	1	0.00
25/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1307	1	1307	1	0.00
25/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1263	1	1263	1	0.00