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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
29/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	2025 On 01-February-18			Bond Future	129.96	129.9619	129.9569	129.9619	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3943	4	3943	4	0.00
29/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3923	4	3923	4	0.00
29/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3933	4	3933	4	0.00
29/01/2018	2025 On 03-May-18			Bond Future	132.39	132.3957	132.3900	132.3957	1,033.00
29/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	820	1	820	1	0.00
29/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	810	1	810	1	0.00
29/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	830	1	830	1	0.00
29/01/2018	2025 On 02-August-18			Bond Future	134.83	134.8387	134.8302	134.8387	0.00
29/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1830	2	1830	2	0.00
29/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1840	2	1840	2	0.00
29/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1820	2	1820	2	0.00
29/01/2018	2029 On 01-February-18			Bond Future	100.54	100.5458	100.5421	100.5458	0.00
29/01/2018	2029 On 03-May-18			Bond Future	101.41	101.4106	101.4065	101.4106	1,370.00
29/01/2018	2029 On 02-August-18			Bond Future	103.31	103.3159	103.3095	103.3159	0.00
29/01/2018	2030 On 01-February-18			Bond Future	9.05	93.3471	9.0481	93.3471	32,095.00
29/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2235	3	2235	3	0.00
29/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2301	3	2301	3	0.00
29/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2169	3	2169	3	0.00
29/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 03-May-18			Bond Future	9.10	95.0897	9.1005	95.0897	40,623.00
29/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2575	3	2575	3	0.00
29/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2704	4	2704	4	0.00
29/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2640	3	2640	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
29/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 02-August-18			Bond Future	9.16	92.8596	9.1564	92.8596	127.00
29/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1982	3	1982	3	0.00
29/01/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
29/01/2018	2030 On 02-August-18	8.91	Call	Bond Future	0	0	0	0	7,850.00
29/01/2018	2030 On 02-August-18	9.50	Call	Bond Future	2239	3	2239	3	0.00
29/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	2046	3	2046	3	0.00
29/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1917	3	1917	3	0.00
29/01/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	7,850.00
29/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 02-August-18	8.91	Put	Bond Future	1652	1	1652	1	0.00
29/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
29/01/2018	2030 On 02-August-18	8.51	Put	Bond Future	4420	4	4420	4	0.00
29/01/2018	2032 On 01-February-18			Bond Future	9.25	95.9653	9.2532	95.9653	22,711.00
29/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2294	3	2294	3	0.00
29/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	572	1	572	1	7,800.00
29/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2224	3	2224	3	0.00
29/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	212	1	212	1	7,500.00
29/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1460	2	1460	2	750.00
29/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1133	2	1133	2	6,800.00
29/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2153	3	2153	3	0.00
29/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	605	0	605	0	0.00
29/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	3	0	3	0	0.00
29/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	27	0	27	0	0.00
29/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	61	0	61	0	0.00
29/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	4	0	4	0	0.00
29/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	3	0	3	0	0.00
29/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	228	0	228	0	0.00
29/01/2018	2032 On 03-May-18			Bond Future	9.31	93.5998	9.3065	93.5998	31,795.00
29/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	3948	5	3948	5	0.00
29/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	3997	5	3997	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4046	5	4046	5	0.00
29/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1112	1	1112	1	0.00
29/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1153	1	1153	1	0.00
29/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1132	1	1132	1	0.00
29/01/2018	2032 On 02-August-18			Bond Future	9.36	95.3471	9.3611	95.3471	2.00
29/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4570	5	4570	5	0.00
29/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4526	5	4526	5	0.00
29/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4483	5	4483	5	0.00
29/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2352	2	2352	2	0.00
29/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2378	2	2378	2	0.00
29/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2326	2	2326	2	0.00
29/01/2018	2033 On 01-February-18			Bond Future	104.38	104.3864	104.3828	104.3864	5,730.00
29/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	5267	5	5267	5	0.00
29/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	5277	5	5277	5	0.00
29/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	5257	5	5257	5	0.00
29/01/2018	2033 On 03-May-18			Bond Future	105.25	105.2533	105.2492	105.2533	1,282.00
29/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	2441	2	2441	2	0.00
29/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	2451	2	2451	2	0.00
29/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	2461	2	2461	2	0.00
29/01/2018	2033 On 02-August-18			Bond Future	107.22	107.2308	107.2244	107.2308	0.00
29/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2706	3	2706	3	0.00
29/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2716	3	2716	3	0.00
29/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2696	3	2696	3	0.00
29/01/2018	2037 On 01-February-18			Bond Future	9.54	92.0009	9.5433	92.0009	17,991.00
29/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2661	4	2661	4	2,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2202	3	2202	3	0.00
29/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2279	3	2279	3	0.00
29/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8787	10	8787	10	0.00
29/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2126	3	2126	3	0.00
29/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5955	7	5955	7	0.00
29/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
29/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
29/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	7	0	7	0	0.00
29/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	10	0	10	0	0.00
29/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	3	0	3	0	0.00
29/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	9	0	9	0	0.00
29/01/2018	2037 On 03-May-18			Bond Future	9.60	93.7184	9.6006	93.7184	37,379.00
29/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4291	5	4291	5	0.00
29/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4395	5	4395	5	0.00
29/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4343	5	4343	5	0.00
29/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1390	1	1390	1	0.00
29/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1414	1	1414	1	0.00
29/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1367	1	1367	1	0.00
29/01/2018	2037 On 02-August-18			Bond Future	9.66	91.2123	9.6611	91.2123	731.00
29/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5021	6	5021	6	0.00
29/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5068	6	5068	6	0.00
29/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5114	6	5114	6	0.00
29/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2728	2	2728	2	0.00
29/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2786	2	2786	2	0.00
29/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2757	2	2757	2	0.00
29/01/2018	2038 On 01-February-18			Bond Future	124.17	124.1708	124.1669	124.1708	16,668.00
29/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	12763	13	12763	13	0.00
29/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	12783	13	12783	13	0.00
29/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	12773	13	12773	13	0.00
29/01/2018	2038 On 03-May-18			Bond Future	126.49	126.4962	126.4917	126.4962	8,991.00
29/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00

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29/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	5778	6	5778	6	0.00
29/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	5798	6	5798	6	0.00
29/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	5788	6	5788	6	0.00
29/01/2018	2038 On 02-August-18			Bond Future	128.82	128.8228	128.8156	128.8228	0.00
29/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	5714	6	5714	6	0.00
29/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	5724	6	5724	6	0.00
29/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	5734	6	5734	6	0.00
29/01/2018	2040 On 01-February-18			Bond Future	9.62	95.5336	9.6183	95.5336	19,738.00
29/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2157	3	2157	3	0.00
29/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2319	3	2319	3	0.00
29/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2238	3	2238	3	0.00
29/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	13	0	13	0	0.00
29/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	11	0	11	0	0.00
29/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	16	0	16	0	0.00
29/01/2018	2040 On 03-May-18			Bond Future	9.68	97.3171	9.6758	97.3171	12,430.00
29/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4780	6	4780	6	0.00
29/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4836	6	4836	6	0.00
29/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4395	5	4395	5	1,500.00
29/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	822	1	822	1	1,500.00
29/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4724	5	4724	5	0.00
29/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1523	1	1523	1	0.00
29/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6912	6	6912	6	0.00
29/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1682	1	1682	1	0.00
29/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1498	1	1498	1	0.00
29/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1473	1	1473	1	0.00
29/01/2018	2040 On 02-August-18			Bond Future	9.74	94.6278	9.7363	94.6278	420.00
29/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5490	6	5490	6	0.00
29/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5440	6	5440	6	0.00
29/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5391	6	5391	6	0.00

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29/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2926	3	2926	3	0.00
29/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2957	3	2957	3	0.00
29/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2895	3	2895	3	0.00
29/01/2018	2044 On 01-February-18			Bond Future	9.65	92.6529	9.6482	92.6529	15,292.00
29/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2104	3	2104	3	0.00
29/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2185	3	2185	3	0.00
29/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2266	3	2266	3	0.00
29/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	14	0	14	0	0.00
29/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	20	0	20	0	0.00
29/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	17	0	17	0	0.00
29/01/2018	2044 On 03-May-18			Bond Future	9.70	94.3826	9.7039	94.3826	18,818.00
29/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4929	6	4929	6	0.00
29/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4872	6	4872	6	0.00
29/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4816	6	4816	6	0.00
29/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1536	1	1536	1	0.00
29/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1561	1	1561	1	0.00
29/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1510	1	1510	1	0.00
29/01/2018	2044 On 02-August-18			Bond Future	9.76	91.7637	9.7624	91.7637	0.00
29/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5467	6	5467	6	0.00
29/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5567	6	5567	6	0.00
29/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5517	6	5517	6	0.00
29/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3018	3	3018	3	0.00
29/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2987	3	2987	3	0.00
29/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3050	3	3050	3	0.00
29/01/2018	2046 On 01-February-18			Bond Future	119.06	119.0613	119.0581	119.0613	17,759.00
29/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	13842	14	13842	14	0.00
29/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	13852	14	13852	14	0.00
29/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	13862	14	13862	14	0.00
29/01/2018	2046 On 03-May-18			Bond Future	119.69	119.6914	119.6874	119.6914	10,874.00
29/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	8253	8	8253	8	0.00
29/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	8263	8	8263	8	0.00
29/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	8243	8	8243	8	0.00
29/01/2018	2046 On 02-August-18			Bond Future	121.93	121.9401	121.9334	121.9401	0.00
29/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	6857	7	6857	7	0.00
29/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	6837	7	6837	7	0.00
29/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	6847	7	6847	7	0.00
29/01/2018	2050 On 01-February-18			Bond Future	124.42	125.2453	124.4246	125.2453	19,586.00
29/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	15815	15	15815	15	0.00
29/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	15805	15	15805	15	0.00
29/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	15825	15	15825	15	0.00
29/01/2018	2050 On 03-May-18			Bond Future	126.75	127.5906	126.7539	127.5906	9,718.00
29/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	8876	8	8876	8	0.00
29/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	8856	8	8856	8	0.00
29/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	8866	8	8866	8	0.00
29/01/2018	2050 On 02-August-18			Bond Future	127.40	128.2549	127.3998	128.2549	0.00
29/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
29/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	10140	9	10140	9	0.00
29/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	10120	9	10120	9	0.00
29/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	10130	9	10130	9	0.00
29/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	AL37 On 01-February-18			Index Future	571.20	573.5110	571.1950	573.5110	0.00
29/01/2018	AL37 On 03-May-18			Index Future	581.85	584.2180	581.8540	584.2180	0.00
29/01/2018	AL37 On 02-August-18			Index Future	592.71	595.1270	592.7070	595.1270	0.00
29/01/2018	AL7T On 01-February-18			Index Future	659.29	663.6690	659.2880	663.6690	0.00
29/01/2018	AL7T On 03-May-18			Index Future	671.59	676.0590	671.5910	676.0590	0.00
29/01/2018	AL7T On 02-August-18			Index Future	684.12	688.6820	684.1180	688.6820	0.00
29/01/2018	ALBI On 01-February-18			Index Future	596.16	601.1150	596.1600	601.1150	113.00
29/01/2018	ALBI On 03-May-18			Index Future	607.29	612.3370	607.2850	612.3370	827.00
29/01/2018	ALBI On 02-August-18			Index Future	618.61	623.7710	618.6120	623.7710	0.00
29/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2018	EL28 On 01-February-18			Bond Future	128.97	128.9762	128.9740	128.9762	0.00
29/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3326	3	3326	3	0.00
29/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3336	3	3336	3	0.00
29/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3316	3	3316	3	0.00
29/01/2018	EL28 On 03-May-18			Bond Future	129.63	129.6320	129.6291	129.6320	0.00
29/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3551	4	3551	4	0.00
29/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3561	4	3561	4	0.00
29/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3571	4	3571	4	0.00
29/01/2018	EL28 On 02-August-18			Bond Future	132.06	132.0674	132.0618	132.0674	0.00
29/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
29/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2878	3	2878	3	0.00
29/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2888	3	2888	3	0.00
29/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2868	3	2868	3	0.00
29/01/2018	ES33 On 01-February-18			Bond Future	10.75	79.3626	10.7459	79.3626	1,455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1468	2	1468	2	0.00
29/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1527	2	1527	2	0.00
29/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1587	2	1587	2	0.00
29/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 03-May-18			Bond Future	10.84	77.0527	10.8438	77.0527	9,466.00
29/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2095	3	2095	3	0.00
29/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2211	3	2211	3	0.00
29/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2153	3	2153	3	0.00
29/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 02-August-18			Bond Future	10.94	78.4913	10.9441	78.4913	0.00
29/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1145	2	1145	2	0.00
29/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1203	2	1203	2	0.00
29/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1261	2	1261	2	0.00
29/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
29/01/2018	ES42 On 01-February-18			Bond Future	10.91	82.8702	10.9055	82.8702	798.00
29/01/2018	ES42 On 03-May-18			Bond Future	11.00	80.1560	11.0020	80.1560	7,957.00
29/01/2018	ES42 On 02-August-18			Bond Future	11.10	81.6522	11.0990	81.6522	0.00
29/01/2018	GOVI On 01-February-18			GOVI	594.83	599.8390	594.8260	599.8390	183.00
29/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	137960	19	137960	19	0.00
29/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	137860	19	137860	19	0.00
29/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	138060	19	138060	19	0.00
29/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 03-May-18			GOVI	605.93	611.0370	605.9260	611.0370	698.00
29/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	156360	21	156360	21	0.00
29/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	156560	21	156560	21	0.00
29/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	156460	21	156460	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 02-August-18			GOVI	617.23	622.4470	617.2280	622.4470	0.00
29/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	115180	17	115180	17	0.00
29/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	115080	17	115080	17	0.00
29/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	115280	17	115280	17	0.00
29/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
29/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
29/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2018	IGOV On 01-February-18			Index Future	248.91	249.1340	248.9070	249.1340	460.00
29/01/2018	IGOV On 03-May-18			Index Future	253.57	253.8000	253.5650	253.8000	1,107.00
29/01/2018	IGOV On 02-August-18			Index Future	258.33	258.5680	258.3250	258.5680	0.00
29/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
29/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
29/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0200	100.0300	100.0200	0.00
29/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4400	100.4600	100.4400	0.00
29/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4200	99.4700	99.4200	0.00
29/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
29/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
29/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.4900	98.5000	98.4900	0.00
29/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8200	98.8400	98.8200	0.00
29/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.23	99.1800	99.2300	99.1800	0.00
29/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5200	99.5800	99.5200	0.00
29/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.96	99.8800	99.9600	99.8800	0.00
29/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.89	100.7900	100.8900	100.7900	0.00
29/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.64	98.5200	98.6400	98.5200	0.00
29/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.14	95.9400	96.1400	95.9400	0.00
29/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.38	95.1600	95.3800	95.1600	0.00
29/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.58	94.3500	94.5800	94.3500	0.00
29/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.76	94.5200	94.7600	94.5200	0.00
29/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.97	96.7100	96.9700	96.7100	51.00
29/01/2018	IS05 On 15-March-22			Interest Rate Swap	97.12	96.8500	97.1200	96.8500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.33	98.0300	98.3300	98.0300	0.00
29/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.55	100.2200	100.5500	100.2200	0.00
29/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.82	101.4700	101.8200	101.4700	0.00
29/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.96	96.5700	96.9600	96.5700	0.00
29/01/2018	IS10 On 17-December-25			Interest Rate Swap	95.35	94.8300	95.3500	94.8300	0.00
29/01/2018	IS10 On 16-March-26			Interest Rate Swap	92.38	91.8400	92.3800	91.8400	0.00
29/01/2018	IS10 On 15-June-26			Interest Rate Swap	91.14	90.6000	91.1400	90.6000	0.00
29/01/2018	IS10 On 21-September-26			Interest Rate Swap	93.32	92.7700	93.3200	92.7700	0.00
29/01/2018	IS10 On 21-December-26			Interest Rate Swap	97.11	96.5600	97.1100	96.5600	0.00
29/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.70	95.1300	95.7000	95.1300	0.00
29/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.77	97.1800	97.7700	97.1800	0.00
29/01/2018	IS10 On 20-September-27			Interest Rate Swap	101.49	100.8800	101.4900	100.8800	0.00
29/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.86	101.2200	101.8600	101.2200	0.00
29/01/2018	IS10 On 22-March-28			Interest Rate Swap	97.13	96.4600	97.1300	96.4600	0.00
29/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
29/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,500.00
29/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
29/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
29/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
29/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
29/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
29/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
29/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
29/01/2018	R023 On 01-February-18			Bond Future	7.84	103.4925	7.8418	103.4925	9,107.00
29/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1939	2	1939	2	0.00
29/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1979	2	1979	2	0.00
29/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1899	2	1899	2	0.00
29/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	R023 On 03-May-18			Bond Future	7.86	101.4947	7.8575	101.4947	33,191.00
29/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2014	2	2014	2	0.00
29/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5105	6	5105	6	0.00
29/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2073	2	2073	2	0.00
29/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2043	2	2043	2	0.00
29/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	388	0	388	0	0.00
29/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	25	0	25	0	2,500.00
29/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	397	0	397	0	0.00
29/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	407	0	407	0	0.00
29/01/2018	R035 On 01-February-18			Bond Future	9.45	99.9254	9.4535	99.9254	36,881.00
29/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2197	3	2197	3	0.00
29/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2352	3	2352	3	0.00
29/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2275	3	2275	3	0.00
29/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 03-May-18			Bond Future	9.51	97.2906	9.5076	97.2906	47,855.00
29/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	3057	4	3057	4	0.00
29/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	3133	4	3133	4	0.00
29/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2981	4	2981	4	0.00
29/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 02-August-18			Bond Future	9.56	99.1319	9.5635	99.1319	0.00
29/01/2018	R035 On 02-August-18	9.42	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 02-August-18	9.44	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 02-August-18	9.43	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R035 On 02-August-18	9.44	Put	Bond Future	981	0	981	0	0.00
29/01/2018	R035 On 02-August-18	9.43	Put	Bond Future	1061	0	1061	0	0.00
29/01/2018	R035 On 02-August-18	9.42	Put	Bond Future	1142	0	1142	0	0.00
29/01/2018	R186 On 01-February-18			Bond Future	8.54	114.1337	8.5377	114.1337	26,083.00
29/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	200	1	200	1	1,460.00
29/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
29/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2748	4	2748	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
29/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3004	4	3004	4	0.00
29/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4583	5	4583	5	0.00
29/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2876	4	2876	4	0.00
29/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1405	2	1405	2	0.00
29/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7048	8	7048	8	0.00
29/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2812	4	2812	4	0.00
29/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
29/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	12	0	12	0	775.00
29/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
29/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
29/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	450	0	450	0	0.00
29/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5374	5	5374	5	0.00
29/01/2018	R186 On 03-May-18			Bond Future	8.58	116.2644	8.5807	116.2644	140,729.00
29/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	4971	6	4971	6	1,120.00
29/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9537	10	9537	10	0.00
29/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3198	4	3198	4	0.00
29/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2222	3	2222	3	0.00
29/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3154	4	3154	4	0.00
29/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4417	5	4417	5	0.00
29/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	2259	3	2259	3	0.00
29/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	2854	3	2854	3	0.00
29/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7369	8	7369	8	0.00
29/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1312	2	1312	2	4,745.00
29/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	567	1	567	1	4,745.00
29/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7204	8	7204	8	0.00
29/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3110	4	3110	4	0.00
29/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1493	1	1493	1	3,500.00
29/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1519	1	1519	1	0.00
29/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	992	1	992	1	0.00
29/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	574	0	574	0	0.00
29/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	146	0	146	0	3,200.00

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29/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1134	1	1134	1	4,745.00
29/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1011	1	1011	1	0.00
29/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	159	0	159	0	10,640.00
29/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2487	2	2487	2	0.00
29/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	43	0	43	0	0.00
29/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4400	4	4400	4	0.00
29/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	973	1	973	1	0.00
29/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	453	0	453	0	0.00
29/01/2018	R186 On 02-August-18			Bond Future	8.63	113.1601	8.6259	113.1601	0.00
29/01/2018	R186 On 02-August-18	8.47	Call	Bond Future	2181	3	2181	3	0.00
29/01/2018	R186 On 02-August-18	8.46	Call	Bond Future	2155	3	2155	3	0.00
29/01/2018	R186 On 02-August-18	8.48	Call	Bond Future	2207	3	2207	3	0.00
29/01/2018	R186 On 02-August-18	8.46	Put	Bond Future	3205	3	3205	3	0.00
29/01/2018	R186 On 02-August-18	8.47	Put	Bond Future	3167	3	3167	3	0.00
29/01/2018	R186 On 02-August-18	8.48	Put	Bond Future	3130	3	3130	3	0.00
29/01/2018	R197 On 01-February-18			Bond Future	297.48	297.6411	297.4787	297.6411	641.00
29/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	4181	4	4181	4	0.00
29/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	4191	4	4191	4	0.00
29/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	4201	4	4201	4	0.00
29/01/2018	R197 On 03-May-18			Bond Future	303.05	303.2150	303.0482	303.2150	2,388.00
29/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1402	1	1402	1	0.00
29/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1412	1	1412	1	0.00
29/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1392	1	1392	1	0.00
29/01/2018	R202 On 01-February-18			Bond Future	236.05	236.0562	236.0484	236.0562	17,523.00
29/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	13022	13	13022	13	0.00

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29/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	13012	13	13012	13	0.00
29/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	13032	13	13032	13	0.00
29/01/2018	R202 On 03-May-18			Bond Future	240.47	240.4767	240.4677	240.4767	10,805.00
29/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	376	0	376	0	0.00
29/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	375	0	375	0	0.00
29/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	374	0	374	0	0.00
29/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	7396	7	7396	7	0.00
29/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	7378	7	7378	7	0.00
29/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	7387	7	7387	7	0.00
29/01/2018	R204 On 01-February-18			Bond Future	7.11	101.8692	7.1062	101.8692	11,702.00
29/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	120	0	120	0	0.00
29/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	137	0	137	0	0.00
29/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	129	0	129	0	0.00
29/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R204 On 03-May-18			Bond Future	6.93	103.7710	6.9276	103.7710	21,765.00
29/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	162	0	162	0	0.00
29/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	166	0	166	0	0.00
29/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	158	0	158	0	0.00
29/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	67	0	67	0	0.00
29/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	65	0	65	0	0.00
29/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	63	0	63	0	0.00
29/01/2018	R207 On 01-February-18			Bond Future	7.14	100.8310	7.1438	100.8310	29,414.00
29/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	810	1	810	1	0.00
29/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	845	1	845	1	0.00
29/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	828	1	828	1	0.00
29/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R207 On 03-May-18			Bond Future	7.09	102.7133	7.0883	102.7133	25,290.00
29/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	832	1	832	1	0.00
29/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	819	1	819	1	0.00
29/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	806	1	806	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	67	0	67	0	0.00
29/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	69	0	69	0	0.00
29/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	65	0	65	0	0.00
29/01/2018	R208 On 01-February-18			Bond Future	7.44	100.7904	7.4404	100.7904	20,935.00
29/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1083	1	1083	1	0.00
29/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1110	1	1110	1	0.00
29/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1056	1	1056	1	0.00
29/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R208 On 03-May-18			Bond Future	7.43	99.2707	7.4297	99.2707	33,549.00
29/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1066	1	1066	1	0.00
29/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1104	1	1104	1	0.00
29/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1085	1	1085	1	0.00
29/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	195	0	195	0	0.00
29/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	201	0	201	0	0.00
29/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	207	0	207	0	0.00
29/01/2018	R209 On 01-February-18			Bond Future	9.45	75.4751	9.4480	75.4751	132,614.00
29/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	1756	3	1756	3	0.00
29/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2847	4	2847	4	0.00
29/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1022	2	1022	2	0.00
29/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	1820	3	1820	3	0.00
29/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	1884	3	1884	3	0.00
29/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4233	5	4233	5	0.00
29/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2655	3	2655	3	0.00
29/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	89	0	89	0	220.00
29/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2012	3	2012	3	5,000.00
29/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3608	4	3608	4	0.00
29/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2911	4	2911	4	0.00
29/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	77	0	77	0	157.00
29/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2783	4	2783	4	0.00
29/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	653	1	653	1	739.00
29/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4971	6	4971	6	0.00
29/01/2018	R209 On 01-February-18	9.75	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
29/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	8	0	8	0	0.00
29/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
29/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	0	0	0	0	7,500.00
29/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	897	1	897	1	0.00
29/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	739.00
29/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	167	0	167	0	0.00
29/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	157.00
29/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	954	1	954	1	0.00
29/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
29/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
29/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	9	0	9	0	0.00
29/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	67	0	67	0	377.00
29/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	220.00
29/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	6	0	6	0	0.00
29/01/2018	R209 On 03-May-18			Bond Future	9.50	73.7348	9.4984	73.7348	66,096.00
29/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5216	6	5216	6	0.00
29/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3485	4	3485	4	0.00
29/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7819	9	7819	9	0.00
29/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4160	5	4160	5	0.00
29/01/2018	R209 On 03-May-18	9.77	Call	Bond Future	3144	0	3144	0	0.00
29/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3062	4	3062	4	435.00
29/01/2018	R209 On 03-May-18	9.47	Call	Bond Future	2017	0	2017	0	0.00
29/01/2018	R209 On 03-May-18	9.19	Call	Bond Future	1271	0	1271	0	250.00
29/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3442	4	3442	4	0.00
29/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3529	4	3529	4	0.00
29/01/2018	R209 On 03-May-18	9.47	Put	Bond Future	2208	0	2208	0	250.00
29/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	901	1	901	1	5,000.00
29/01/2018	R209 On 03-May-18	9.77	Put	Bond Future	1352	0	1352	0	250.00
29/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1199	1	1199	1	0.00
29/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1157	1	1157	1	0.00
29/01/2018	R209 On 03-May-18	9.19	Put	Bond Future	3389	0	3389	0	0.00
29/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1178	1	1178	1	0.00
29/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	597	0	597	0	435.00
29/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1399	1	1399	1	0.00

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29/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	199	0	199	0	435.00
29/01/2018	R209 On 02-August-18			Bond Future	9.55	75.1113	9.5497	75.1113	816.00
29/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8550	9	8550	9	0.00
29/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5710	6	5710	6	0.00
29/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3490	4	3490	4	435.00
29/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6466	7	6466	7	0.00
29/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6556	7	6556	7	0.00
29/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6511	7	6511	7	0.00
29/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2762	2	2762	2	0.00
29/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1239	1	1239	1	0.00
29/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1211	1	1211	1	0.00
29/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1225	1	1225	1	0.00
29/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1507	1	1507	1	435.00
29/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	669	1	669	1	435.00
29/01/2018	R209 On 01-November-18			Bond Future	9.60	73.4079	9.5969	73.4079	0.00
29/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71688	73	71688	73	0.00
29/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71688	73	71688	73	0.00
29/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7704	8	7704	8	0.00
29/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5141	6	5141	6	0.00
29/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71688	73	71688	73	0.00
29/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3131	4	3131	4	255.00
29/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2931	3	2931	3	255.00
29/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1690	2	1690	2	255.00
29/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4854	4	4854	4	0.00
29/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 01-February-18			Bond Future	187.03	187.0361	187.0290	187.0361	0.00
29/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5351	5	5351	5	0.00
29/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5341	5	5341	5	0.00
29/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5331	5	5331	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	R210 On 03-May-18			Bond Future	188.11	188.1137	188.1057	188.1137	2,159.00
29/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3344	3	3344	3	0.00
29/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3334	3	3334	3	0.00
29/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3354	3	3354	3	0.00
29/01/2018	R212 On 01-February-18			Bond Future	151.13	151.1380	151.1315	151.1380	3,352.00
29/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3559	4	3559	4	0.00
29/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3569	4	3569	4	0.00
29/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3579	4	3579	4	0.00
29/01/2018	R212 On 03-May-18			Bond Future	153.96	153.9683	153.9611	153.9683	4,725.00
29/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
29/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	329	0	329	0	0.00
29/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	339	0	339	0	0.00
29/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	319	0	319	0	0.00
29/01/2018	R213 On 01-February-18			Bond Future	9.12	87.8583	9.1231	87.8583	48,669.00
29/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2023	3	2023	3	0.00
29/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1959	3	1959	3	0.00
29/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1895	3	1895	3	0.00
29/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	3	0	3	0	0.00
29/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	4	0	4	0	0.00
29/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	3	0	3	0	0.00
29/01/2018	R213 On 03-May-18			Bond Future	9.17	85.9491	9.1707	85.9491	25,306.00
29/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3570	4	3570	4	0.00
29/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3615	4	3615	4	0.00
29/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3659	4	3659	4	0.00
29/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1014	1	1014	1	0.00
29/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1052	1	1052	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1033	1	1033	1	0.00
29/01/2018	R213 On 02-August-18			Bond Future	9.22	87.5750	9.2199	87.5750	0.00
29/01/2018	R213 On 02-August-18	9.07	Call	Bond Future	2494	3	2494	3	0.00
29/01/2018	R213 On 02-August-18	9.06	Call	Bond Future	2467	3	2467	3	0.00
29/01/2018	R213 On 02-August-18	9.05	Call	Bond Future	2440	3	2440	3	0.00
29/01/2018	R213 On 02-August-18	9.06	Put	Bond Future	3517	3	3517	3	0.00
29/01/2018	R213 On 02-August-18	9.05	Put	Bond Future	3557	3	3557	3	0.00
29/01/2018	R213 On 02-August-18	9.07	Put	Bond Future	3478	3	3478	3	0.00
29/01/2018	R214 On 01-February-18			Bond Future	9.59	75.1720	9.5932	75.1720	35,410.00
29/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1594	2	1594	2	0.00
29/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1724	3	1724	3	0.00
29/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1659	3	1659	3	0.00
29/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	16	0	16	0	0.00
29/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	14	0	14	0	0.00
29/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	19	0	19	0	0.00
29/01/2018	R214 On 03-May-18			Bond Future	9.64	73.2795	9.6430	73.2795	28,840.00
29/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3623	4	3623	4	0.00
29/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3667	4	3667	4	0.00
29/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3578	4	3578	4	0.00
29/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1346	1	1346	1	0.00
29/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1324	1	1324	1	0.00
29/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1302	1	1302	1	0.00
29/01/2018	R248 On 01-February-18			Bond Future	9.62	96.3890	9.6182	96.3890	7,262.00
29/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2415	3	2415	3	0.00
29/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2584	4	2584	4	0.00
29/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2500	4	2500	4	0.00
29/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	12	0	12	0	0.00
29/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	8	0	8	0	0.00
29/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	10	0	10	0	0.00
29/01/2018	R248 On 03-May-18			Bond Future	9.67	93.7515	9.6687	93.7515	75,023.00
29/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5036	6	5036	6	0.00
29/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	4978	6	4978	6	0.00
29/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	4921	6	4921	6	0.00
29/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1586	1	1586	1	0.00

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29/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1612	1	1612	1	0.00
29/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1560	1	1560	1	0.00