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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
30/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	2025 On 01-February-18			Bond Future	129.94	129.9569	129.9446	129.9569	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
30/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3955	4	3955	4	0.00
30/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3935	4	3935	4	0.00
30/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3945	4	3945	4	0.00
30/01/2018	2025 On 03-May-18			Bond Future	132.38	132.3900	132.3769	132.3900	1,033.00
30/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	833	1	833	1	0.00
30/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	823	1	823	1	0.00
30/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	843	1	843	1	0.00
30/01/2018	2025 On 02-August-18			Bond Future	134.82	134.8302	134.8161	134.8302	0.00
30/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1844	2	1844	2	0.00
30/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1854	2	1854	2	0.00
30/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1834	2	1834	2	0.00
30/01/2018	2029 On 01-February-18			Bond Future	100.04	100.5421	100.0379	100.5421	0.00
30/01/2018	2029 On 03-May-18			Bond Future	100.89	101.4065	100.8924	101.4065	1,370.00
30/01/2018	2029 On 02-August-18			Bond Future	102.79	103.3095	102.7852	103.3095	0.00
30/01/2018	2030 On 01-February-18			Bond Future	9.04	92.5574	9.0425	92.5574	12,123.00
30/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	2285	2	2285	2	0.00
30/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	2350	2	2350	2	0.00
30/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	2221	2	2221	2	0.00
30/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	13	0	13	0	0.00
30/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	11	0	11	0	0.00
30/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	10	0	10	0	0.00
30/01/2018	2030 On 03-May-18			Bond Future	9.09	94.2852	9.0948	94.2852	92,470.00
30/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	4577	3	4577	3	0.00
30/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	4653	3	4653	3	0.00
30/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	4615	3	4615	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
30/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	1936	0	1936	0	0.00
30/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	1910	0	1910	0	0.00
30/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	1963	0	1963	0	0.00
30/01/2018	2030 On 02-August-18			Bond Future	9.15	92.0377	9.1504	92.0377	127.00
30/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	5277	2	5277	2	0.00
30/01/2018	2030 On 02-August-18	8.51	Call	Bond Future	2530	0	2530	0	7,850.00
30/01/2018	2030 On 02-August-18	8.91	Call	Bond Future	3546	0	3546	0	7,850.00
30/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	5310	2	5310	2	0.00
30/01/2018	2030 On 02-August-18	9.50	Call	Bond Future	5408	2	5408	2	0.00
30/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	5244	2	5244	2	0.00
30/01/2018	2030 On 02-August-18	9.50	Put	Bond Future	3129	0	3129	0	7,850.00
30/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	3224	0	3224	0	0.00
30/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	3287	0	3287	0	0.00
30/01/2018	2030 On 02-August-18	8.91	Put	Bond Future	5158	2	5158	2	0.00
30/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	3256	0	3256	0	0.00
30/01/2018	2030 On 02-August-18	8.51	Put	Bond Future	6910	4	6910	4	0.00
30/01/2018	2032 On 01-February-18			Bond Future	9.25	95.0783	9.2476	95.0783	15,643.00
30/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2333	2	2333	2	0.00
30/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	537	1	537	1	7,800.00
30/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2263	2	2263	2	0.00
30/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	163	0	163	0	7,500.00
30/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2191	2	2191	2	0.00
30/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1483	1	1483	1	750.00
30/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1139	1	1139	1	6,800.00
30/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	514	1	514	1	0.00
30/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	0	0	0	0	0.00
30/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	8	0	8	0	0.00
30/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	26	0	26	0	0.00
30/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	1	0	1	0	0.00
30/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	0	0	0	0	0.00
30/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	152	0	152	0	0.00
30/01/2018	2032 On 03-May-18			Bond Future	9.30	92.6960	9.3007	92.6960	62,948.00
30/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	3967	4	3967	4	0.00
30/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4016	4	4016	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
30/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4065	4	4065	4	0.00
30/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1089	1	1089	1	0.00
30/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1129	1	1129	1	0.00
30/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1109	1	1109	1	0.00
30/01/2018	2032 On 02-August-18			Bond Future	9.36	94.4242	9.3551	94.4242	2.00
30/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4588	5	4588	5	0.00
30/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4544	5	4544	5	0.00
30/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4501	4	4501	4	0.00
30/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2327	2	2327	2	0.00
30/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	2353	2	2353	2	0.00
30/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2301	2	2301	2	0.00
30/01/2018	2033 On 01-February-18			Bond Future	104.37	104.3828	104.3733	104.3828	5,730.00
30/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	5277	5	5277	5	0.00
30/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	5287	5	5287	5	0.00
30/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	5267	5	5267	5	0.00
30/01/2018	2033 On 03-May-18			Bond Future	105.24	105.2492	105.2392	105.2492	1,282.00
30/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	2451	2	2451	2	0.00
30/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	2461	2	2461	2	0.00
30/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	2471	2	2471	2	0.00
30/01/2018	2033 On 02-August-18			Bond Future	107.21	107.2244	107.2136	107.2244	0.00
30/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	2716	3	2716	3	0.00
30/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	2726	3	2726	3	0.00
30/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	2706	3	2706	3	0.00
30/01/2018	2037 On 01-February-18			Bond Future	9.54	91.0677	9.5377	91.0677	13,491.00
30/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2705	3	2705	3	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
30/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2241	2	2241	2	0.00
30/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2319	2	2319	2	0.00
30/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8833	9	8833	9	0.00
30/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2164	2	2164	2	0.00
30/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	6001	6	6001	6	0.00
30/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	2,000.00
30/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	2,000.00
30/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	1	0	1	0	0.00
30/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	2	0	2	0	0.00
30/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
30/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	2	0	2	0	0.00
30/01/2018	2037 On 03-May-18			Bond Future	9.59	92.7677	9.5948	92.7677	40,629.00
30/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4311	4	4311	4	0.00
30/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4415	4	4415	4	0.00
30/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4363	4	4363	4	0.00
30/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	1363	1	1363	1	0.00
30/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	1387	1	1387	1	0.00
30/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	1340	1	1340	1	0.00
30/01/2018	2037 On 02-August-18			Bond Future	9.66	90.2416	9.6550	90.2416	731.00
30/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5040	5	5040	5	0.00
30/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5087	5	5087	5	0.00
30/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5134	5	5134	5	0.00
30/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	2700	3	2700	3	0.00
30/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	2758	3	2758	3	0.00
30/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	2729	3	2729	3	0.00
30/01/2018	2038 On 01-February-18			Bond Future	124.16	124.1669	124.1559	124.1669	16,668.00
30/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	12774	13	12774	13	0.00
30/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	12794	13	12794	13	0.00
30/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	12784	13	12784	13	0.00
30/01/2018	2038 On 03-May-18			Bond Future	126.48	126.4917	126.4801	126.4917	8,991.00
30/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00

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30/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	5790	6	5790	6	0.00
30/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	5810	6	5810	6	0.00
30/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	5800	6	5800	6	0.00
30/01/2018	2038 On 02-August-18			Bond Future	128.80	128.8156	128.8029	128.8156	0.00
30/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	5727	6	5727	6	0.00
30/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	5737	6	5737	6	0.00
30/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	5747	6	5747	6	0.00
30/01/2018	2040 On 01-February-18			Bond Future	9.62	94.5322	9.6177	94.5322	12,908.00
30/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2151	2	2151	2	0.00
30/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2316	2	2316	2	0.00
30/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2233	2	2233	2	0.00
30/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	3	0	3	0	0.00
30/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	3	0	3	0	0.00
30/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	4	0	4	0	0.00
30/01/2018	2040 On 03-May-18			Bond Future	9.68	96.2968	9.6751	96.2968	28,790.00
30/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4770	5	4770	5	0.00
30/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4826	5	4826	5	0.00
30/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4385	4	4385	4	1,500.00
30/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	812	1	812	1	1,500.00
30/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4714	5	4714	5	0.00
30/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	1508	2	1508	2	0.00
30/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	6897	7	6897	7	0.00
30/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	1666	2	1666	2	0.00
30/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	1482	1	1482	1	0.00
30/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	1458	1	1458	1	0.00
30/01/2018	2040 On 02-August-18			Bond Future	9.74	93.5862	9.7356	93.5862	420.00
30/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5483	5	5483	5	0.00
30/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5433	5	5433	5	0.00
30/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5384	5	5384	5	0.00

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30/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	2913	3	2913	3	0.00
30/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	2944	3	2944	3	0.00
30/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	2882	3	2882	3	0.00
30/01/2018	2044 On 01-February-18			Bond Future	9.65	91.6367	9.6526	91.6367	15,292.00
30/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2052	2	2052	2	0.00
30/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2135	2	2135	2	0.00
30/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2218	2	2218	2	0.00
30/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	4	0	4	0	0.00
30/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	7	0	7	0	0.00
30/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	5	0	5	0	0.00
30/01/2018	2044 On 03-May-18			Bond Future	9.71	93.3473	9.7084	93.3473	18,978.00
30/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4888	5	4888	5	0.00
30/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4831	5	4831	5	0.00
30/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4775	5	4775	5	0.00
30/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	1534	2	1534	2	0.00
30/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	1559	2	1559	2	0.00
30/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	1509	2	1509	2	0.00
30/01/2018	2044 On 02-August-18			Bond Future	9.77	90.7068	9.7670	90.7068	0.00
30/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5431	5	5431	5	0.00
30/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5531	6	5531	6	0.00
30/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5481	6	5481	6	0.00
30/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3023	3	3023	3	0.00
30/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	2991	3	2991	3	0.00
30/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3055	3	3055	3	0.00
30/01/2018	2046 On 01-February-18			Bond Future	119.05	119.0581	119.0478	119.0581	16,759.00
30/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	13852	14	13852	14	0.00
30/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	13862	14	13862	14	0.00
30/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	13872	14	13872	14	0.00
30/01/2018	2046 On 03-May-18			Bond Future	119.68	119.6874	119.6766	119.6874	10,874.00
30/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
30/01/2018	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
30/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	8263	8	8263	8	0.00
30/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	8273	8	8273	8	0.00
30/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	8253	8	8253	8	0.00
30/01/2018	2046 On 02-August-18			Bond Future	121.92	121.9334	121.9217	121.9334	0.00
30/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	6868	7	6868	7	0.00
30/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	6848	7	6848	7	0.00
30/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	6858	7	6858	7	0.00
30/01/2018	2050 On 01-February-18			Bond Future	125.23	124.4246	125.2306	124.4246	19,586.00
30/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	15009	16	15009	16	0.00
30/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	14999	16	14999	16	0.00
30/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	15019	16	15019	16	0.00
30/01/2018	2050 On 03-May-18			Bond Future	127.57	126.7539	127.5749	126.7539	9,718.00
30/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	8055	9	8055	9	0.00
30/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	8035	9	8035	9	0.00
30/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	8045	9	8045	9	0.00
30/01/2018	2050 On 02-August-18			Bond Future	128.24	127.3998	128.2353	127.3998	0.00
30/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	9305	10	9305	10	0.00
30/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	9285	10	9285	10	0.00
30/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	9295	10	9295	10	0.00
30/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	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
30/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	AL37 On 01-February-18			Index Future	571.53	571.1950	571.5340	571.1950	0.00
30/01/2018	AL37 On 03-May-18			Index Future	582.20	581.8540	582.1980	581.8540	0.00
30/01/2018	AL37 On 02-August-18			Index Future	593.06	592.7070	593.0580	592.7070	0.00
30/01/2018	AL7T On 01-February-18			Index Future	659.50	659.2880	659.5020	659.2880	0.00
30/01/2018	AL7T On 03-May-18			Index Future	671.81	671.5910	671.8080	671.5910	0.00
30/01/2018	AL7T On 02-August-18			Index Future	684.34	684.1180	684.3400	684.1180	0.00
30/01/2018	ALBI On 01-February-18			Index Future	596.31	596.1600	596.3070	596.1600	110.00
30/01/2018	ALBI On 03-May-18			Index Future	607.43	607.2850	607.4340	607.2850	830.00
30/01/2018	ALBI On 02-August-18			Index Future	618.77	618.6120	618.7650	618.6120	0.00
30/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	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
30/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2018	EL28 On 01-February-18			Bond Future	128.74	128.9740	128.7369	128.9740	0.00
30/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3563	3	3563	3	0.00
30/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3573	3	3573	3	0.00
30/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3553	3	3553	3	0.00
30/01/2018	EL28 On 03-May-18			Bond Future	129.39	129.6291	129.3872	129.6291	0.00
30/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3793	4	3793	4	0.00
30/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3803	4	3803	4	0.00
30/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3813	4	3813	4	0.00
30/01/2018	EL28 On 02-August-18			Bond Future	131.81	132.0618	131.8144	132.0618	0.00
30/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3126	3	3126	3	0.00
30/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3136	3	3136	3	0.00
30/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3116	3	3116	3	0.00
30/01/2018	ES33 On 01-February-18			Bond Future	10.74	78.6616	10.7397	78.6616	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
30/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1506	1	1506	1	0.00
30/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1565	2	1565	2	0.00
30/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1624	2	1624	2	0.00
30/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 03-May-18			Bond Future	10.84	76.3385	10.8374	76.3385	9,466.00
30/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2134	2	2134	2	0.00
30/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2249	2	2249	2	0.00
30/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2191	2	2191	2	0.00
30/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 02-August-18			Bond Future	10.94	77.7619	10.9375	77.7619	0.00
30/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1184	1	1184	1	0.00
30/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1242	1	1242	1	0.00
30/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1300	1	1300	1	0.00
30/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
30/01/2018	ES42 On 01-February-18			Bond Future	10.90	82.0295	10.9044	82.0295	798.00
30/01/2018	ES42 On 03-May-18			Bond Future	11.00	79.2995	11.0009	79.2995	7,957.00
30/01/2018	ES42 On 02-August-18			Bond Future	11.10	80.7777	11.0978	80.7777	0.00
30/01/2018	GOVI On 01-February-18			GOVI	594.96	594.8260	594.9610	594.8260	183.00
30/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	139310	14	139310	14	0.00
30/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	139210	14	139210	14	0.00
30/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	139410	14	139410	14	0.00
30/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
30/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
30/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
30/01/2018	GOVI On 03-May-18			GOVI	606.06	605.9260	606.0620	605.9260	695.00
30/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	157720	16	157720	16	0.00
30/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	157920	16	157920	16	0.00
30/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	157820	16	157820	16	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
30/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0		0	0	0	0.00
30/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0		0	0	0	0.00
30/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0		0	0	0	0.00
30/01/2018	GOVI On 02-August-18			GOVI	617.37		617.2280	617.3680	617.2280	0.00
30/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	116580		12	116580	12	0.00
30/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	116480		12	116480	12	0.00
30/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	116680		12	116680	12	0.00
30/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0		0	0	0	0.00
30/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0		0	0	0	0.00
30/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0		0	0	0	0.00
30/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/01/2018	IGOV On 01-February-18			Index Future	248.99		248.9070	248.9930	248.9070	474.00
30/01/2018	IGOV On 03-May-18			Index Future	253.65		253.5650	253.6520	253.5650	1,123.00
30/01/2018	IGOV On 02-August-18			Index Future	258.41		258.3250	258.4120	258.3250	0.00
30/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72		99.7200	99.7200	99.7200	0.00
30/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89		99.8900	99.8900	99.8900	0.00
30/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.03		100.0300	100.0300	100.0300	0.00
30/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.48		100.4600	100.4800	100.4600	0.00
30/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.50		99.4700	99.5000	99.4700	0.00
30/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01		99.0100	99.0100	99.0100	0.00
30/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58		98.5800	98.5800	98.5800	0.00
30/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.50		98.5000	98.5000	98.5000	0.00
30/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.86		98.8400	98.8600	98.8400	0.00
30/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.25		99.2300	99.2500	99.2300	0.00
30/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.61		99.5800	99.6100	99.5800	0.00
30/01/2018	IS02 On 20-September-19			Interest Rate Swap	100.00		99.9600	100.0000	99.9600	0.00
30/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.93		100.8900	100.9300	100.8900	0.00
30/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.68		98.6400	98.6800	98.6400	0.00
30/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.17		96.1400	96.1700	96.1400	0.00
30/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.40		95.3800	95.4000	95.3800	0.00
30/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.60		94.5800	94.6000	94.5800	0.00
30/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.79		94.7600	94.7900	94.7600	0.00
30/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.99		96.9700	96.9900	96.9700	51.00
30/01/2018	IS05 On 15-March-22			Interest Rate Swap	97.14		97.1200	97.1400	97.1200	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
30/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.34	98.3300	98.3400	98.3300	0.00
30/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.55	100.5500	100.5500	100.5500	0.00
30/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.82	101.8200	101.8200	101.8200	0.00
30/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.95	96.9600	96.9500	96.9600	0.00
30/01/2018	IS10 On 17-December-25			Interest Rate Swap	95.35	95.3500	95.3500	95.3500	0.00
30/01/2018	IS10 On 16-March-26			Interest Rate Swap	92.37	92.3800	92.3700	92.3800	0.00
30/01/2018	IS10 On 15-June-26			Interest Rate Swap	91.14	91.1400	91.1400	91.1400	0.00
30/01/2018	IS10 On 21-September-26			Interest Rate Swap	93.30	93.3200	93.3000	93.3200	0.00
30/01/2018	IS10 On 21-December-26			Interest Rate Swap	97.09	97.1100	97.0900	97.1100	0.00
30/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.67	95.7000	95.6700	95.7000	0.00
30/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.74	97.7700	97.7400	97.7700	0.00
30/01/2018	IS10 On 20-September-27			Interest Rate Swap	101.45	101.4900	101.4500	101.4900	0.00
30/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.81	101.8600	101.8100	101.8600	0.00
30/01/2018	IS10 On 22-March-28			Interest Rate Swap	97.08	97.1300	97.0800	97.1300	0.00
30/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
30/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,500.00
30/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
30/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
30/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
30/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
30/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
30/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
30/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
30/01/2018	R023 On 01-February-18			Bond Future	7.83	103.0186	7.8264	103.0186	9,086.00
30/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	2002	2	2002	2	0.00
30/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2042	2	2042	2	0.00
30/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1962	2	1962	2	0.00
30/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
30/01/2018	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
30/01/2018	R023 On 03-May-18			Bond Future	7.84	101.0119	7.8412	101.0119	66,191.00
30/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2058	2	2058	2	0.00
30/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5167	5	5167	5	0.00
30/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2117	2	2117	2	0.00
30/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2087	2	2087	2	0.00
30/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	368	0	368	0	0.00
30/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	23	0	23	0	2,500.00
30/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	377	0	377	0	0.00
30/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	386	0	386	0	0.00
30/01/2018	R035 On 01-February-18			Bond Future	9.45	99.0335	9.4478	99.0335	36,841.00
30/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	2254	2	2254	2	0.00
30/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	2407	2	2407	2	0.00
30/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	2330	2	2330	2	0.00
30/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	10	0	10	0	0.00
30/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	12	0	12	0	0.00
30/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	8	0	8	0	0.00
30/01/2018	R035 On 03-May-18			Bond Future	9.50	96.3819	9.5018	96.3819	55,845.00
30/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	4703	3	4703	3	0.00
30/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	4755	3	4755	3	0.00
30/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	4651	3	4651	3	0.00
30/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	1624	0	1624	0	0.00
30/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	1600	0	1600	0	0.00
30/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	1575	0	1575	0	0.00
30/01/2018	R035 On 02-August-18			Bond Future	9.56	98.2041	9.5575	98.2041	3.00
30/01/2018	R035 On 02-August-18	9.42	Call	Bond Future	3590	0	3590	0	0.00
30/01/2018	R035 On 02-August-18	9.44	Call	Bond Future	3657	0	3657	0	0.00
30/01/2018	R035 On 02-August-18	9.43	Call	Bond Future	3624	0	3624	0	0.00
30/01/2018	R035 On 02-August-18	9.44	Put	Bond Future	4591	1	4591	1	0.00
30/01/2018	R035 On 02-August-18	9.43	Put	Bond Future	4637	1	4637	1	0.00
30/01/2018	R035 On 02-August-18	9.42	Put	Bond Future	4684	1	4684	1	0.00
30/01/2018	R186 On 01-February-18			Bond Future	8.53	113.3709	8.5321	113.3709	23,083.00
30/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	160	0	160	0	1,460.00
30/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	1,460.00
30/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2785	3	2785	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
30/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3040	3	3040	3	0.00
30/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4620	5	4620	5	0.00
30/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1432	1	1432	1	0.00
30/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	7085	7	7085	7	0.00
30/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2913	3	2913	3	0.00
30/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2849	3	2849	3	0.00
30/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	6,200.00
30/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	3	0	3	0	775.00
30/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	775.00
30/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	1,950.00
30/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	373	0	373	0	0.00
30/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5337	5	5337	5	0.00
30/01/2018	R186 On 03-May-18			Bond Future	8.57	115.4873	8.5750	115.4873	180,679.00
30/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	4996	5	4996	5	1,120.00
30/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9572	10	9572	10	0.00
30/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3214	3	3214	3	0.00
30/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2233	2	2233	2	0.00
30/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3170	3	3170	3	0.00
30/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7400	7	7400	7	0.00
30/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4439	4	4439	4	0.00
30/01/2018	R186 On 03-May-18	8.70	Call	Bond Future	2271	2	2271	2	0.00
30/01/2018	R186 On 03-May-18	8.85	Call	Bond Future	2869	3	2869	3	0.00
30/01/2018	R186 On 03-May-18	8.00	Call	Bond Future	568	1	568	1	4,745.00
30/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7235	7	7235	7	0.00
30/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3127	3	3127	3	0.00
30/01/2018	R186 On 03-May-18	8.40	Call	Bond Future	1318	1	1318	1	4,745.00
30/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	971	1	971	1	0.00
30/01/2018	R186 On 03-May-18	8.70	Put	Bond Future	1467	1	1467	1	3,500.00
30/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	1494	2	1494	2	0.00
30/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	559	1	559	1	0.00
30/01/2018	R186 On 03-May-18	8.85	Put	Bond Future	1112	1	1112	1	4,745.00

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30/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	140	0	140	0	3,200.00
30/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	990	1	990	1	0.00
30/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	153	0	153	0	10,640.00
30/01/2018	R186 On 03-May-18	8.40	Put	Bond Future	2455	2	2455	2	0.00
30/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	41	0	41	0	0.00
30/01/2018	R186 On 03-May-18	8.00	Put	Bond Future	4364	4	4364	4	0.00
30/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	952	1	952	1	0.00
30/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	440	0	440	0	0.00
30/01/2018	R186 On 02-August-18			Bond Future	8.62	112.3659	8.6198	112.3659	51.00
30/01/2018	R186 On 02-August-18	8.47	Call	Bond Future	2190	2	2190	2	0.00
30/01/2018	R186 On 02-August-18	8.46	Call	Bond Future	2164	2	2164	2	0.00
30/01/2018	R186 On 02-August-18	8.48	Call	Bond Future	2216	2	2216	2	0.00
30/01/2018	R186 On 02-August-18	8.46	Put	Bond Future	3177	3	3177	3	0.00
30/01/2018	R186 On 02-August-18	8.47	Put	Bond Future	3139	3	3139	3	0.00
30/01/2018	R186 On 02-August-18	8.48	Put	Bond Future	3102	3	3102	3	0.00
30/01/2018	R197 On 01-February-18			Bond Future	297.45	297.4787	297.4496	297.4787	641.00
30/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	4210	4	4210	4	0.00
30/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	4220	4	4220	4	0.00
30/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	4230	4	4230	4	0.00
30/01/2018	R197 On 03-May-18			Bond Future	303.02	303.0482	303.0176	303.0482	2,388.00
30/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	1432	1	1432	1	0.00
30/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	1442	1	1442	1	0.00
30/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	1422	1	1422	1	0.00
30/01/2018	R202 On 01-February-18			Bond Future	236.03	236.0484	236.0272	236.0484	17,523.00
30/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	13043	13	13043	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	13033	13	13033	13	0.00
30/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	13053	13	13053	13	0.00
30/01/2018	R202 On 03-May-18			Bond Future	240.45	240.4677	240.4451	240.4677	10,805.00
30/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	367	0	367	0	0.00
30/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	365	0	365	0	0.00
30/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	364	0	364	0	0.00
30/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	7409	7	7409	7	0.00
30/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	7391	7	7391	7	0.00
30/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	7400	7	7400	7	0.00
30/01/2018	R204 On 01-February-18			Bond Future	7.09	101.7618	7.0918	101.7618	8,670.00
30/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	132	0	132	0	0.00
30/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	149	0	149	0	0.00
30/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	141	0	141	0	0.00
30/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R204 On 03-May-18			Bond Future	6.91	103.6613	6.9077	103.6613	22,193.00
30/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	170	0	170	0	0.00
30/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	174	0	174	0	0.00
30/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	166	0	166	0	0.00
30/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	62	0	62	0	0.00
30/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	60	0	60	0	0.00
30/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	58	0	58	0	0.00
30/01/2018	R207 On 01-February-18			Bond Future	7.13	100.6231	7.1289	100.6231	8,414.00
30/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	836	1	836	1	0.00
30/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	872	1	872	1	0.00
30/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	854	1	854	1	0.00
30/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R207 On 03-May-18			Bond Future	7.07	102.5014	7.0712	102.5014	47,558.00
30/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	854	1	854	1	0.00
30/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	841	1	841	1	0.00
30/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	827	1	827	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
30/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	62	0	62	0	0.00
30/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	64	0	64	0	0.00
30/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	59	0	59	0	0.00
30/01/2018	R208 On 01-February-18			Bond Future	7.42	100.4742	7.4203	100.4742	20,935.00
30/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1138	1	1138	1	0.00
30/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1165	1	1165	1	0.00
30/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	1111	1	1111	1	0.00
30/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R208 On 03-May-18			Bond Future	7.41	98.9485	7.4077	98.9485	33,549.00
30/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1106	1	1106	1	0.00
30/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1145	1	1145	1	0.00
30/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1125	1	1125	1	0.00
30/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	180	0	180	0	0.00
30/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	185	0	185	0	0.00
30/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	191	0	191	0	0.00
30/01/2018	R209 On 01-February-18			Bond Future	9.44	74.6906	9.4424	74.6906	74,264.00
30/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1023	1	1023	1	0.00
30/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	1787	2	1787	2	0.00
30/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2885	3	2885	3	0.00
30/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	1852	2	1852	2	0.00
30/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	1917	2	1917	2	0.00
30/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4271	4	4271	4	0.00
30/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2693	3	2693	3	0.00
30/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	55	0	55	0	220.00
30/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2047	2	2047	2	5,000.00
30/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2949	3	2949	3	0.00
30/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3646	4	3646	4	0.00
30/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	45	0	45	0	157.00
30/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2821	3	2821	3	0.00
30/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	627	1	627	1	739.00
30/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5009	5	5009	5	0.00
30/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	1	0	1	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
30/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	0	0	0	0	7,500.00
30/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	825	1	825	1	0.00
30/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	2	0	2	0	0.00
30/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	3,000.00
30/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	739.00
30/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	103	0	103	0	0.00
30/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	7,488.00
30/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	157.00
30/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	884	1	884	1	0.00
30/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	739.00
30/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	2	0	2	0	0.00
30/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	220.00
30/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	30	0	30	0	377.00
30/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	1	0	1	0	0.00
30/01/2018	R209 On 03-May-18			Bond Future	9.49	72.9355	9.4927	72.9355	75,243.00
30/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5239	5	5239	5	0.00
30/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3501	3	3501	3	0.00
30/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7851	8	7851	8	0.00
30/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4179	4	4179	4	0.00
30/01/2018	R209 On 03-May-18	9.77	Call	Bond Future	3159	3	3159	3	0.00
30/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3075	3	3075	3	435.00
30/01/2018	R209 On 03-May-18	9.19	Call	Bond Future	1274	1	1274	1	250.00
30/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3458	3	3458	3	0.00
30/01/2018	R209 On 03-May-18	9.47	Call	Bond Future	2025	2	2025	2	0.00
30/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3545	4	3545	4	0.00
30/01/2018	R209 On 03-May-18	9.47	Put	Bond Future	2177	2	2177	2	250.00
30/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	882	1	882	1	5,000.00
30/01/2018	R209 On 03-May-18	9.77	Put	Bond Future	1328	1	1328	1	250.00
30/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1176	1	1176	1	0.00
30/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1135	1	1135	1	0.00
30/01/2018	R209 On 03-May-18	9.19	Put	Bond Future	3354	3	3354	3	0.00
30/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1155	1	1155	1	0.00
30/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	582	1	582	1	435.00
30/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	1374	1	1374	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
30/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	192	0	192	0	435.00
30/01/2018	R209 On 02-August-18			Bond Future	9.54	74.2954	9.5438	74.2954	816.00
30/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8578	9	8578	9	0.00
30/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5731	6	5731	6	0.00
30/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3504	3	3504	3	435.00
30/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6489	6	6489	6	0.00
30/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6580	7	6580	7	0.00
30/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6534	7	6534	7	0.00
30/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	2736	3	2736	3	0.00
30/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1223	1	1223	1	0.00
30/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1195	1	1195	1	0.00
30/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1209	1	1209	1	0.00
30/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1488	2	1488	2	435.00
30/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	658	1	658	1	435.00
30/01/2018	R209 On 01-November-18			Bond Future	9.59	72.5759	9.5909	72.5759	0.00
30/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71728	72	71728	72	0.00
30/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71728	72	71728	72	0.00
30/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7728	8	7728	8	0.00
30/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5159	5	5159	5	0.00
30/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71728	72	71728	72	0.00
30/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3142	3	3142	3	255.00
30/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	2909	3	2909	3	255.00
30/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	1674	2	1674	2	255.00
30/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	4826	5	4826	5	0.00
30/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 01-February-18			Bond Future	186.68	187.0290	186.6825	187.0290	0.00
30/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	5698	5	5698	5	0.00
30/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	5688	5	5688	5	0.00
30/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	5678	5	5678	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
30/01/2018	R210 On 03-May-18			Bond Future	187.75	188.1057	187.7520	188.1057	2,159.00
30/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	3698	3	3698	3	0.00
30/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	3688	3	3688	3	0.00
30/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	3708	3	3708	3	0.00
30/01/2018	R212 On 01-February-18			Bond Future	151.09	151.1315	151.0879	151.1315	3,352.00
30/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3602	4	3602	4	0.00
30/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3612	4	3612	4	0.00
30/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3622	4	3622	4	0.00
30/01/2018	R212 On 03-May-18			Bond Future	153.92	153.9611	153.9162	153.9611	4,725.00
30/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
30/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	374	0	374	0	0.00
30/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	384	0	384	0	0.00
30/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	364	0	364	0	0.00
30/01/2018	R213 On 01-February-18			Bond Future	9.12	87.0520	9.1175	87.0520	10,157.00
30/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2059	2	2059	2	0.00
30/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1994	2	1994	2	0.00
30/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1929	2	1929	2	0.00
30/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	1	0	1	0	0.00
30/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	0	0	0	0	0.00
30/01/2018	R213 On 03-May-18			Bond Future	9.16	85.1276	9.1649	85.1276	45,278.00
30/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3587	4	3587	4	0.00
30/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3632	4	3632	4	0.00
30/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3677	4	3677	4	0.00
30/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	993	1	993	1	0.00
30/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1030	1	1030	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
30/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1011	1	1011	1	0.00
30/01/2018	R213 On 02-August-18			Bond Future	9.21	86.7362	9.2139	86.7362	1.00
30/01/2018	R213 On 02-August-18	9.07	Call	Bond Future	2503	2	2503	2	0.00
30/01/2018	R213 On 02-August-18	9.06	Call	Bond Future	2476	2	2476	2	0.00
30/01/2018	R213 On 02-August-18	9.05	Call	Bond Future	2449	2	2449	2	0.00
30/01/2018	R213 On 02-August-18	9.06	Put	Bond Future	3488	4	3488	4	0.00
30/01/2018	R213 On 02-August-18	9.05	Put	Bond Future	3527	4	3527	4	0.00
30/01/2018	R213 On 02-August-18	9.07	Put	Bond Future	3448	3	3448	3	0.00
30/01/2018	R214 On 01-February-18			Bond Future	9.59	74.3186	9.5925	74.3186	10,923.00
30/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1585	2	1585	2	0.00
30/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1719	2	1719	2	0.00
30/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1652	2	1652	2	0.00
30/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	5	0	5	0	0.00
30/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	4	0	4	0	0.00
30/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	6	0	6	0	0.00
30/01/2018	R214 On 03-May-18			Bond Future	9.64	72.4100	9.6424	72.4100	47,085.00
30/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3614	4	3614	4	0.00
30/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3659	4	3659	4	0.00
30/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3570	4	3570	4	0.00
30/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	1333	1	1333	1	0.00
30/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	1311	1	1311	1	0.00
30/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	1289	1	1289	1	0.00
30/01/2018	R248 On 01-February-18			Bond Future	9.62	95.3413	9.6226	95.3413	5,262.00
30/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2367	2	2367	2	0.00
30/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2538	3	2538	3	0.00
30/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2452	2	2452	2	0.00
30/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	3	0	3	0	0.00
30/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	2	0	2	0	0.00
30/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	3	0	3	0	0.00
30/01/2018	R248 On 03-May-18			Bond Future	9.67	92.6842	9.6732	92.6842	97,189.00
30/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	4994	5	4994	5	0.00
30/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	4936	5	4936	5	0.00
30/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	4878	5	4878	5	0.00
30/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	1584	2	1584	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	1610	2	1610	2	0.00
30/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	1558	2	1558	2	0.00