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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	2025 On 01-February-18			Bond Future	127.21	127.1403	127.2114	127.1403	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
29/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6689	7	6689	7	0.00
29/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6669	7	6669	7	0.00
29/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6679	7	6679	7	0.00
29/11/2017	2025 On 03-May-18			Bond Future	129.59	129.5226	129.5939	129.5226	0.00
29/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3616	4	3616	4	0.00
29/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3606	4	3606	4	0.00
29/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3626	4	3626	4	0.00
29/11/2017	2025 On 02-August-18			Bond Future	132.04	131.9668	132.0400	131.9668	0.00
29/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4620	5	4620	5	0.00
29/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4630	5	4630	5	0.00
29/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4610	5	4610	5	0.00
29/11/2017	2029 On 01-February-18			Bond Future	97.20	97.2137	97.2050	97.2137	1,370.00
29/11/2017	2029 On 03-May-18			Bond Future	98.01	98.0172	98.0074	98.0172	0.00
29/11/2017	2029 On 02-August-18			Bond Future	99.89	99.9006	99.8909	99.9006	0.00
29/11/2017	2030 On 01-February-18			Bond Future	9.79	88.5139	9.7929	88.5139	63,522.00
29/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	2745	2	2745	2	0.00
29/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2679	2	2679	2	0.00
29/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2613	2	2613	2	0.00
29/11/2017	2030 On 03-May-18			Bond Future	9.87	90.1648	9.8722	90.1648	0.00
29/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 03-May-18	9.50	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
29/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2368	1	2368	1	0.00
29/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2303	1	2303	1	0.00
29/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2433	2	2433	2	0.00
29/11/2017	2030 On 02-August-18			Bond Future	9.95	87.8722	9.9515	87.8722	0.00
29/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3023	2	3023	2	0.00
29/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3151	2	3151	2	0.00
29/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3087	2	3087	2	0.00
29/11/2017	2032 On 01-February-18			Bond Future	9.99	90.8681	9.9851	90.8681	42,499.00
29/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	672	1	672	1	0.00
29/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	298	0	298	0	7,800.00
29/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	654	1	654	1	0.00
29/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	213	0	213	0	7,500.00
29/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	636	1	636	1	0.00
29/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	478	1	478	1	750.00
29/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	411	1	411	1	6,800.00
29/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	5779	5	5779	5	0.00
29/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3607	3	3607	3	0.00
29/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4218	3	4218	3	0.00
29/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4512	4	4512	4	0.00
29/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	3660	3	3660	3	0.00
29/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3553	3	3553	3	0.00
29/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5128	4	5128	4	0.00
29/11/2017	2032 On 03-May-18			Bond Future	10.06	88.4059	10.0634	88.4059	0.00
29/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1757	2	1757	2	0.00
29/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1783	2	1783	2	0.00
29/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1808	2	1808	2	0.00
29/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4145	4	4145	4	0.00
29/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4233	4	4233	4	0.00
29/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4189	4	4189	4	0.00
29/11/2017	2032 On 02-August-18			Bond Future	10.14	90.0856	10.1390	90.0856	0.00
29/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2341	3	2341	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
29/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2316	3	2316	3	0.00
29/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2291	3	2291	3	0.00
29/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5479	5	5479	5	0.00
29/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5524	5	5524	5	0.00
29/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5436	5	5436	5	0.00
29/11/2017	2033 On 01-February-18			Bond Future	100.82	100.8317	100.8225	100.8317	5,283.00
29/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8828	9	8828	9	0.00
29/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8838	9	8838	9	0.00
29/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8818	9	8818	9	0.00
29/11/2017	2033 On 03-May-18			Bond Future	101.62	101.6324	101.6223	101.6324	0.00
29/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6068	6	6068	6	0.00
29/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6078	6	6078	6	0.00
29/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6088	6	6088	6	0.00
29/11/2017	2033 On 02-August-18			Bond Future	103.58	103.5853	103.5752	103.5853	0.00
29/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6355	6	6355	6	0.00
29/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6365	6	6365	6	0.00
29/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6345	6	6345	6	0.00
29/11/2017	2037 On 01-February-18			Bond Future	10.21	86.9816	10.2081	86.9816	54,223.00
29/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	915	1	915	1	2,000.00
29/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	783	1	783	1	0.00
29/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	804	1	804	1	0.00
29/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	762	1	762	1	0.00
29/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	2339	3	2339	3	0.00
29/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	4264	5	4264	5	0.00
29/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	613	0	613	0	2,000.00

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29/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	1519	1	1519	1	2,000.00
29/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	3668	3	3668	3	0.00
29/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3782	3	3782	3	0.00
29/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	3392	3	3392	3	0.00
29/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3725	3	3725	3	0.00
29/11/2017	2037 On 03-May-18			Bond Future	10.29	88.6040	10.2867	88.6040	0.00
29/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2175	3	2175	3	0.00
29/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2234	3	2234	3	0.00
29/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2205	3	2205	3	0.00
29/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4484	4	4484	4	0.00
29/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4531	4	4531	4	0.00
29/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4438	4	4438	4	0.00
29/11/2017	2037 On 02-August-18			Bond Future	10.37	86.0313	10.3653	86.0313	0.00
29/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2670	3	2670	3	0.00
29/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2698	3	2698	3	0.00
29/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2727	3	2727	3	0.00
29/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5640	5	5640	5	0.00
29/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5734	5	5734	5	0.00
29/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5687	5	5687	5	0.00
29/11/2017	2038 On 01-February-18			Bond Future	120.10	119.9199	120.0993	119.9199	19,048.00
29/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	16831	17	16831	17	0.00
29/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	16851	17	16851	17	0.00
29/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	16841	17	16841	17	0.00
29/11/2017	2038 On 03-May-18			Bond Future	122.35	122.1669	122.3486	122.1669	0.00
29/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	9921	10	9921	10	0.00
29/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	9941	10	9941	10	0.00
29/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	9931	10	9931	10	0.00
29/11/2017	2038 On 02-August-18			Bond Future	124.65	124.4644	124.6499	124.4644	0.00

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29/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	9880	10	9880	10	0.00
29/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	9890	10	9890	10	0.00
29/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	9900	10	9900	10	0.00
29/11/2017	2040 On 01-February-18			Bond Future	10.30	89.9975	10.3037	89.9975	25,992.00
29/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	756	1	756	1	0.00
29/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	798	1	798	1	0.00
29/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	777	1	777	1	0.00
29/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4202	3	4202	3	0.00
29/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4140	3	4140	3	0.00
29/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4265	3	4265	3	0.00
29/11/2017	2040 On 03-May-18			Bond Future	10.38	91.6761	10.3829	91.6761	0.00
29/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2340	3	2340	3	0.00
29/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2371	3	2371	3	0.00
29/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2309	3	2309	3	0.00
29/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	4864	4	4864	4	0.00
29/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	4814	4	4814	4	0.00
29/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	4764	4	4764	4	0.00
29/11/2017	2040 On 02-August-18			Bond Future	10.46	88.9115	10.4621	88.9115	0.00
29/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2898	3	2898	3	0.00
29/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2868	3	2868	3	0.00
29/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2838	3	2838	3	0.00
29/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6185	6	6185	6	0.00
29/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6235	6	6235	6	0.00
29/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6134	5	6134	5	0.00
29/11/2017	2044 On 01-February-18			Bond Future	10.35	86.9433	10.3476	86.9433	18,064.00
29/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	714	1	714	1	0.00
29/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	734	1	734	1	0.00
29/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	755	1	755	1	0.00
29/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4314	4	4314	4	0.00
29/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4442	4	4442	4	0.00
29/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4378	4	4378	4	0.00

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29/11/2017	2044 On 03-May-18			Bond Future	10.42	88.5649	10.4250	88.5649	0.00
29/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2351	3	2351	3	0.00
29/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2320	3	2320	3	0.00
29/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2289	3	2289	3	0.00
29/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	4904	4	4904	4	0.00
29/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	4955	4	4955	4	0.00
29/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	4854	4	4854	4	0.00
29/11/2017	2044 On 02-August-18			Bond Future	10.50	85.8663	10.5024	85.8663	0.00
29/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2793	3	2793	3	0.00
29/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2854	3	2854	3	0.00
29/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2824	3	2824	3	0.00
29/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6326	6	6326	6	0.00
29/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6275	6	6275	6	0.00
29/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6378	6	6378	6	0.00
29/11/2017	2046 On 01-February-18			Bond Future	114.68	114.4664	114.6811	114.4664	21,177.00
29/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	18219	18	18219	18	0.00
29/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	18229	18	18229	18	0.00
29/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	18239	18	18239	18	0.00
29/11/2017	2046 On 03-May-18			Bond Future	115.23	115.0114	115.2291	115.0114	0.00
29/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	12711	13	12711	13	0.00
29/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	12721	13	12721	13	0.00
29/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	12701	13	12701	13	0.00
29/11/2017	2046 On 02-August-18			Bond Future	117.44	117.2214	117.4437	117.2214	0.00
29/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	11346	12	11346	12	0.00
29/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	11326	12	11326	12	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
29/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	11336	12	11336	12	0.00
29/11/2017	2050 On 01-February-18			Bond Future	118.08	117.8315	118.0767	117.8315	24,130.00
29/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22163	22	22163	22	0.00
29/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22153	22	22153	22	0.00
29/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22173	22	22173	22	0.00
29/11/2017	2050 On 03-May-18			Bond Future	120.29	120.0395	120.2883	120.0395	0.00
29/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15342	16	15342	16	0.00
29/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15322	16	15322	16	0.00
29/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15332	16	15332	16	0.00
29/11/2017	2050 On 02-August-18			Bond Future	120.87	120.6127	120.8667	120.6127	0.00
29/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
29/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16673	17	16673	17	0.00
29/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16653	17	16653	17	0.00
29/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16663	17	16663	17	0.00
29/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	AL37 On 01-February-18			Index Future	554.90	556.4570	554.9040	556.4570	0.00
29/11/2017	AL37 On 03-May-18			Index Future	565.25	566.8380	565.2540	566.8380	0.00
29/11/2017	AL37 On 02-August-18			Index Future	576.00	577.6090	575.9970	577.6090	0.00
29/11/2017	AL7T On 01-February-18			Index Future	630.45	634.3660	630.4520	634.3660	0.00
29/11/2017	AL7T On 03-May-18			Index Future	642.21	646.2000	642.2120	646.2000	0.00
29/11/2017	AL7T On 02-August-18			Index Future	654.42	658.4790	654.4180	658.4790	0.00
29/11/2017	ALBI On 01-February-18			Index Future	567.34	572.4740	567.3430	572.4740	762.00
29/11/2017	ALBI On 03-May-18			Index Future	577.93	583.1530	577.9250	583.1530	0.00
29/11/2017	ALBI On 02-August-18			Index Future	588.91	594.2340	588.9090	594.2340	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
29/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	CS23 On 25-January-23			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
29/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	EL28 On 01-February-18			Bond Future	124.89	124.7808	124.8883	124.7808	0.00
29/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	7412	8	7412	8	0.00
29/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	7422	8	7422	8	0.00
29/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	7402	8	7402	8	0.00
29/11/2017	EL28 On 03-May-18			Bond Future	125.47	125.3594	125.4678	125.3594	0.00
29/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	7712	8	7712	8	0.00
29/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	7722	8	7722	8	0.00
29/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	7732	8	7732	8	0.00
29/11/2017	EL28 On 02-August-18			Bond Future	127.88	127.7683	127.8792	127.7683	0.00
29/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
29/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	7061	7	7061	7	0.00
29/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	7071	7	7071	7	0.00
29/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	7051	7	7051	7	0.00
29/11/2017	ES33 On 01-February-18			Bond Future	11.33	76.0487	11.3251	76.0487	9,466.00
29/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1829	1	1829	1	0.00
29/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1947	1	1947	1	0.00
29/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1888	1	1888	1	0.00
29/11/2017	ES33 On 03-May-18			Bond Future	11.44	73.6757	11.4438	73.6757	0.00
29/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 03-May-18	11.21	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
29/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1327	1	1327	1	0.00
29/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1385	1	1385	1	0.00
29/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1270	0	1270	0	0.00
29/11/2017	ES33 On 02-August-18			Bond Future	11.56	75.0756	11.5608	75.0756	0.00
29/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
29/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2258	1	2258	1	0.00
29/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2373	2	2373	2	0.00
29/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2316	1	2316	1	0.00
29/11/2017	ES42 On 01-February-18			Bond Future	11.57	78.4843	11.5727	78.4843	7,957.00
29/11/2017	ES42 On 03-May-18			Bond Future	11.69	75.6869	11.6937	75.6869	0.00
29/11/2017	ES42 On 02-August-18			Bond Future	11.81	77.1251	11.8109	77.1251	0.00
29/11/2017	GOVI On 01-February-18			GOVI	565.53	570.7150	565.5280	570.7150	780.00
29/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	154920	10	154920	10	0.00
29/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	155020	10	155020	10	0.00
29/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	155120	10	155120	10	0.00
29/11/2017	GOVI On 03-May-18			GOVI	576.08	581.3610	576.0760	581.3610	0.00
29/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	142040	9	142040	9	0.00
29/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	142140	9	142140	9	0.00
29/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	141940	9	141940	9	0.00
29/11/2017	GOVI On 02-August-18			GOVI	587.03	592.4090	587.0250	592.4090	0.00
29/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
29/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	186750	13	186750	13	0.00
29/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	186850	13	186850	13	0.00
29/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	186950	13	186950	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
29/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2017	IGOV On 01-February-18			Index Future	242.01	241.7860	242.0110	241.7860	876.00
29/11/2017	IGOV On 03-May-18			Index Future	246.54	246.3170	246.5440	246.3170	272.00
29/11/2017	IGOV On 02-August-18			Index Future	251.28	251.0500	251.2820	251.0500	0.00
29/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
29/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7254	99.7266	99.7254	0.00
29/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9317	99.9461	99.9317	0.00
29/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.1795	100.2006	100.1795	0.00
29/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
29/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0069	99.0085	99.0069	0.00
29/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6236	98.6354	98.6236	0.00
29/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6476	98.6693	98.6476	0.00
29/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.1600	99.1800	99.1600	0.00
29/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.6699	99.6987	99.6699	0.00
29/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.23	100.1933	100.2341	100.1933	0.00
29/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.79	100.7424	100.7876	100.7424	0.00
29/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.74	97.5908	97.7395	97.5908	0.00
29/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.10	96.9250	97.1011	96.9250	0.00
29/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.44	96.2313	96.4351	96.2313	0.00
29/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.74	96.5079	96.7413	96.5079	0.00
29/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.04	98.7794	99.0360	98.7794	51.00
29/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.28	99.0064	99.2832	99.0064	0.00
29/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.58	100.2825	100.5818	100.2825	0.00
29/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.86	102.5483	102.8650	102.5483	0.00
29/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.55	97.9859	98.5492	97.9859	0.00
29/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.67	95.0836	95.6699	95.0836	0.00
29/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.50	93.8933	94.4959	93.8933	0.00
29/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.65	96.0422	96.6545	96.0422	0.00
29/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.39	99.7758	100.3938	99.7758	0.00
29/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.05	98.4045	99.0458	98.4045	0.00
29/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.11	100.4490	101.1092	100.4490	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
29/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.78	104.1094	104.7779	104.1094	0.00
29/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
29/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
29/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
29/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
29/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
29/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/11/2017	R023 On 01-February-18			Bond Future	8.64	100.1272	8.6404	100.1272	61,187.00
29/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	385	0	385	0	0.00
29/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	397	1	397	1	0.00
29/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	374	0	374	0	0.00
29/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1687	1	1687	1	0.00
29/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1659	1	1659	1	0.00
29/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1630	1	1630	1	0.00
29/11/2017	R023 On 03-May-18			Bond Future	8.71	98.0650	8.7064	98.0650	0.00
29/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	665	1	665	1	0.00
29/11/2017	R023 On 03-May-18	9.19	Call	Bond Future	2465	3	2465	3	0.00
29/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	690	1	690	1	0.00
29/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	678	1	678	1	0.00
29/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2279	2	2279	2	0.00
29/11/2017	R023 On 03-May-18	9.19	Put	Bond Future	659	1	659	1	2,500.00
29/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2305	2	2305	2	0.00
29/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2332	2	2332	2	0.00
29/11/2017	R035 On 01-February-18			Bond Future	10.13	94.7944	10.1267	94.7944	53,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	2942	2	2942	2	0.00
29/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3020	2	3020	2	0.00
29/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	2864	2	2864	2	0.00
29/11/2017	R035 On 03-May-18			Bond Future	10.20	92.0622	10.2028	92.0622	0.00
29/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2334	1	2334	1	0.00
29/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2258	1	2258	1	0.00
29/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2182	1	2182	1	0.00
29/11/2017	R186 On 01-February-18			Bond Future	9.32	109.0227	9.3234	109.0227	89,090.00
29/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	121	0	121	0	1,460.00
29/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	3	0	3	0	1,460.00
29/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	600	1	600	1	0.00
29/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	672	1	672	1	0.00
29/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1260	2	1260	2	0.00
29/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	636	1	636	1	0.00
29/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	311	0	311	0	0.00
29/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2706	3	2706	3	0.00
29/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	618	1	618	1	0.00
29/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2894	2	2894	2	0.00
29/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2710	2	2710	2	6,200.00
29/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	3959	3	3959	3	775.00
29/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1718	1	1718	1	775.00
29/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	700	1	700	1	1,950.00
29/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2801	2	2801	2	0.00
29/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2847	2	2847	2	0.00
29/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5412	5	5412	5	0.00
29/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10418	10	10418	10	0.00
29/11/2017	R186 On 03-May-18			Bond Future	9.40	111.0563	9.4016	111.0563	0.00
29/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	2153	3	2153	3	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	5259	6	5259	6	0.00
29/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1253	2	1253	2	0.00
29/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1232	1	1232	1	0.00
29/11/2017	R186 On 03-May-18	9.75	Call	Bond Future	3648	4	3648	4	0.00
29/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1213	1	1213	1	0.00
29/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4207	4	4207	4	0.00
29/11/2017	R186 On 03-May-18	9.75	Put	Bond Future	1562	1	1562	1	3,200.00
29/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4251	4	4251	4	0.00
29/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	903	1	903	1	1,120.00
29/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4165	4	4165	4	0.00
29/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	2772	2	2772	2	0.00
29/11/2017	R197 On 01-February-18			Bond Future	292.28	292.1627	292.2839	292.1627	2,350.00
29/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9376	9	9376	9	0.00
29/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9386	10	9386	10	0.00
29/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9396	10	9396	10	0.00
29/11/2017	R197 On 03-May-18			Bond Future	297.76	297.6373	297.7582	297.6373	0.00
29/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6692	7	6692	7	0.00
29/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6702	7	6702	7	0.00
29/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6682	7	6682	7	0.00
29/11/2017	R202 On 01-February-18			Bond Future	229.15	228.8842	229.1468	228.8842	22,205.00
29/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	19923	20	19923	20	0.00
29/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	19913	20	19913	20	0.00
29/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	19933	20	19933	20	0.00
29/11/2017	R202 On 03-May-18			Bond Future	233.44	233.1728	233.4384	233.1728	0.00
29/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	103	0	103	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
29/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	103	0	103	0	0.00
29/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	103	0	103	0	0.00
29/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14154	14	14154	14	0.00
29/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14135	14	14135	14	0.00
29/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14145	14	14145	14	0.00
29/11/2017	R204 On 01-February-18			Bond Future	7.55	101.2756	7.5482	101.2756	42,225.00
29/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	57	0	57	0	0.00
29/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	61	0	61	0	0.00
29/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	59	0	59	0	0.00
29/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	299	0	299	0	0.00
29/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	293	0	293	0	0.00
29/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	305	0	305	0	0.00
29/11/2017	R204 On 03-May-18			Bond Future	7.56	103.1648	7.5558	103.1648	0.00
29/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	84	0	84	0	0.00
29/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	85	0	85	0	0.00
29/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	82	0	82	0	0.00
29/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	367	0	367	0	0.00
29/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	363	0	363	0	0.00
29/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	359	0	359	0	0.00
29/11/2017	R207 On 01-February-18			Bond Future	8.07	99.1173	8.0707	99.1173	46,865.00
29/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	59	0	59	0	0.00
29/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	65	0	65	0	0.00
29/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	62	0	62	0	0.00
29/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	886	1	886	1	0.00
29/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	856	1	856	1	0.00
29/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	871	1	871	1	0.00
29/11/2017	R207 On 03-May-18			Bond Future	8.16	100.9660	8.1633	100.9660	0.00
29/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	154	0	154	0	0.00
29/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	150	0	150	0	0.00
29/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	146	0	146	0	0.00
29/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1066	1	1066	1	0.00
29/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1078	1	1078	1	0.00
29/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1054	1	1054	1	0.00
29/11/2017	R208 On 01-February-18			Bond Future	8.31	98.3274	8.3101	98.3274	34,724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	127	0	127	0	0.00
29/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	132	0	132	0	0.00
29/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	122	0	122	0	0.00
29/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1404	1	1404	1	0.00
29/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1382	1	1382	1	0.00
29/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1360	1	1360	1	0.00
29/11/2017	R208 On 03-May-18			Bond Future	8.38	96.7602	8.3834	96.7602	0.00
29/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	253	0	253	0	0.00
29/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	265	0	265	0	0.00
29/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	259	0	259	0	0.00
29/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1739	2	1739	2	0.00
29/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1759	2	1759	2	0.00
29/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1778	2	1778	2	0.00
29/11/2017	R209 On 01-February-18			Bond Future	10.05	71.6674	10.0484	71.6674	153,934.00
29/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	769	1	769	1	0.00
29/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1149	2	1149	2	0.00
29/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	559	1	559	1	0.00
29/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	849	1	849	1	5,000.00
29/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1791	2	1791	2	0.00
29/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1075	1	1075	1	0.00
29/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	250	0	250	0	220.00
29/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	788	1	788	1	0.00
29/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	808	1	808	1	0.00
29/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	242	0	242	0	157.00
29/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1124	2	1124	2	0.00
29/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	457	1	457	1	739.00
29/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1478	2	1478	2	0.00
29/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1174	2	1174	2	0.00
29/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2210	3	2210	3	0.00
29/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	2753	2	2753	2	0.00
29/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2888	2	2888	2	0.00
29/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1470	1	1470	1	3,000.00
29/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2331	2	2331	2	7,500.00
29/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4970	4	4970	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
29/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2175	2	2175	2	157.00
29/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5031	4	5031	4	0.00
29/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1782	1	1782	1	7,488.00
29/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2252	2	2252	2	739.00
29/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	3882	3	3882	3	0.00
29/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	2933	2	2933	2	0.00
29/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1150	1	1150	1	739.00
29/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3516	3	3516	3	377.00
29/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2214	2	2214	2	220.00
29/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2842	2	2842	2	0.00
29/11/2017	R209 On 03-May-18			Bond Future	10.12	69.8549	10.1168	69.8549	0.00
29/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1859	2	1859	2	0.00
29/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2935	3	2935	3	0.00
29/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4821	6	4821	6	0.00
29/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1615	2	1615	2	435.00
29/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2263	3	2263	3	0.00
29/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1833	2	1833	2	0.00
29/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1884	2	1884	2	0.00
29/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2990	3	2990	3	5,000.00
29/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3576	3	3576	3	0.00
29/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3498	3	3498	3	0.00
29/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3537	3	3537	3	0.00
29/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2302	2	2302	2	435.00
29/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1187	1	1187	1	435.00
29/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	3939	3	3939	3	0.00
29/11/2017	R209 On 02-August-18			Bond Future	10.18	71.1821	10.1824	71.1821	0.00
29/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5712	6	5712	6	0.00
29/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3527	4	3527	4	0.00
29/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	2048	2	2048	2	435.00
29/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	4068	5	4068	5	0.00
29/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	4133	5	4133	5	0.00
29/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	4100	5	4100	5	0.00
29/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	5354	5	5354	5	0.00
29/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	2876	3	2876	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
29/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	2823	2	2823	2	0.00
29/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	2849	2	2849	2	0.00
29/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3359	3	3359	3	435.00
29/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	1866	2	1866	2	435.00
29/11/2017	R209 On 01-November-18			Bond Future	10.25	69.4072	10.2479	69.4072	0.00
29/11/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	67579	69	67579	69	0.00
29/11/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	67579	69	67579	69	0.00
29/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3203	4	3203	4	0.00
29/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5093	6	5093	6	0.00
29/11/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	67579	69	67579	69	0.00
29/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1849	2	1849	2	435.00
29/11/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
29/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3188	3	3188	3	435.00
29/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5102	5	5102	5	435.00
29/11/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
29/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7681	7	7681	7	0.00
29/11/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 01-February-18			Bond Future	181.33	181.1889	181.3338	181.1889	2,159.00
29/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	11046	11	11046	11	0.00
29/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	11036	11	11036	11	0.00
29/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	11026	11	11026	11	0.00
29/11/2017	R210 On 03-May-18			Bond Future	182.30	182.1589	182.3049	182.1589	0.00
29/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	9145	9	9145	9	0.00
29/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	9135	9	9135	9	0.00
29/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	9155	9	9155	9	0.00
29/11/2017	R212 On 01-February-18			Bond Future	149.36	149.3211	149.3622	149.3211	4,967.00
29/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R212 On 01-February-18	154.71	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
29/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5328	5	5328	5	0.00
29/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5338	5	5338	5	0.00
29/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5348	5	5348	5	0.00
29/11/2017	R212 On 03-May-18			Bond Future	152.16	152.1190	152.1595	152.1190	0.00
29/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
29/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2131	2	2131	2	0.00
29/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2141	2	2141	2	0.00
29/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2121	2	2121	2	0.00
29/11/2017	R213 On 01-February-18			Bond Future	9.87	83.1002	9.8691	83.1002	58,332.00
29/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	567	1	567	1	0.00
29/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	551	1	551	1	0.00
29/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	536	1	536	1	0.00
29/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3392	3	3392	3	0.00
29/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3442	3	3442	3	0.00
29/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3343	3	3343	3	0.00
29/11/2017	R213 On 03-May-18			Bond Future	9.94	81.1007	9.9415	81.1007	0.00
29/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1527	2	1527	2	0.00
29/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1549	2	1549	2	0.00
29/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1572	2	1572	2	0.00
29/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3814	3	3814	3	0.00
29/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3895	3	3895	3	0.00
29/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3855	3	3855	3	0.00
29/11/2017	R214 On 01-February-18			Bond Future	10.23	70.9394	10.2312	70.9394	50,361.00
29/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	664	1	664	1	0.00
29/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	700	1	700	1	0.00
29/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	682	1	682	1	0.00
29/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3328	3	3328	3	0.00
29/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3278	3	3278	3	0.00
29/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3378	3	3378	3	0.00
29/11/2017	R214 On 03-May-18			Bond Future	10.30	68.9666	10.2996	68.9666	0.00
29/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1817	2	1817	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1842	2	1842	2	0.00
29/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1792	2	1792	2	0.00
29/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3929	3	3929	3	0.00
29/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3888	3	3888	3	0.00
29/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3846	3	3846	3	0.00
29/11/2017	R248 On 01-February-18			Bond Future	10.30	90.6394	10.3032	90.6394	104,371.00
29/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	856	1	856	1	0.00
29/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	902	1	902	1	0.00
29/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	879	1	879	1	0.00
29/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4302	4	4302	4	0.00
29/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4175	3	4175	3	0.00
29/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4238	3	4238	3	0.00
29/11/2017	R248 On 03-May-18			Bond Future	10.37	87.8931	10.3744	87.8931	0.00
29/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2340	3	2340	3	0.00
29/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2308	3	2308	3	0.00
29/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2276	3	2276	3	0.00
29/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	4875	4	4875	4	0.00
29/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	4927	4	4927	4	0.00
29/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	4823	4	4823	4	0.00