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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
17/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	2025 On 01-February-18			Bond Future	127.58	128.1862	127.5838	128.1862	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
17/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6316	6	6316	6	0.00
17/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6296	6	6296	6	0.00
17/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6306	6	6306	6	0.00
17/11/2017	2025 On 03-May-18			Bond Future	129.97	130.5837	129.9725	130.5837	0.00
17/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3238	3	3238	3	0.00
17/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3228	3	3228	3	0.00
17/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3248	3	3248	3	0.00
17/11/2017	2025 On 02-August-18			Bond Future	132.43	133.0457	132.4348	133.0457	0.00
17/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4225	4	4225	4	0.00
17/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4235	4	4235	4	0.00
17/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4215	4	4215	4	0.00
17/11/2017	2029 On 01-February-18			Bond Future	98.86	99.6681	98.8647	99.6681	1,370.00
17/11/2017	2029 On 03-May-18			Bond Future	99.70	100.5142	99.6976	100.5142	0.00
17/11/2017	2029 On 02-August-18			Bond Future	101.62	102.4435	101.6206	102.4435	0.00
17/11/2017	2030 On 01-February-18			Bond Future	9.88	86.9507	9.8804	86.9507	63,494.00
17/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3299	3	3299	3	0.00
17/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3232	3	3232	3	0.00
17/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3166	3	3166	3	0.00
17/11/2017	2030 On 03-May-18			Bond Future	9.96	88.5687	9.9633	88.5687	0.00
17/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
17/11/2017	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
17/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2934	3	2934	3	0.00
17/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2869	3	2869	3	0.00
17/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2999	3	2999	3	0.00
17/11/2017	2030 On 02-August-18			Bond Future	10.05	86.2424	10.0452	86.2424	0.00
17/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3595	4	3595	4	0.00
17/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3724	4	3724	4	0.00
17/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3659	4	3659	4	0.00
17/11/2017	2032 On 01-February-18			Bond Future	10.07	89.1645	10.0729	89.1645	42,573.00
17/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	642	1	642	1	0.00
17/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	298	0	298	0	7,800.00
17/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	625	1	625	1	0.00
17/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	218	0	218	0	7,500.00
17/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	465	0	465	0	750.00
17/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	403	0	403	0	6,800.00
17/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	609	1	609	1	0.00
17/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6377	7	6377	7	0.00
17/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4171	4	4171	4	0.00
17/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4797	5	4797	5	0.00
17/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5097	5	5097	5	0.00
17/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4226	4	4226	4	0.00
17/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4116	4	4116	4	0.00
17/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5721	6	5721	6	0.00
17/11/2017	2032 On 03-May-18			Bond Future	10.15	86.6666	10.1546	86.6666	0.00
17/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1629	2	1629	2	0.00
17/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1652	2	1652	2	0.00
17/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1676	2	1676	2	0.00
17/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4619	5	4619	5	0.00
17/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4710	5	4710	5	0.00
17/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4664	5	4664	5	0.00
17/11/2017	2032 On 02-August-18			Bond Future	10.23	88.3100	10.2327	88.3100	0.00
17/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2216	2	2216	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
17/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2192	2	2192	2	0.00
17/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2168	2	2168	2	0.00
17/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5968	6	5968	6	0.00
17/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6013	6	6013	6	0.00
17/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5923	6	5923	6	0.00
17/11/2017	2033 On 01-February-18			Bond Future	101.96	102.4947	101.9603	102.4947	5,283.00
17/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	7690	7	7690	7	0.00
17/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	7700	7	7700	7	0.00
17/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	7680	7	7680	7	0.00
17/11/2017	2033 On 03-May-18			Bond Future	102.78	103.3232	102.7806	103.3232	0.00
17/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	4909	4	4909	4	0.00
17/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	4919	4	4919	4	0.00
17/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	4929	4	4929	4	0.00
17/11/2017	2033 On 02-August-18			Bond Future	104.76	105.3065	104.7630	105.3065	0.00
17/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	5167	5	5167	5	0.00
17/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	5177	5	5177	5	0.00
17/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	5157	5	5157	5	0.00
17/11/2017	2037 On 01-February-18			Bond Future	10.36	84.8707	10.3571	84.8707	54,352.00
17/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	744	1	744	1	2,000.00
17/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	637	1	637	1	0.00
17/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	654	1	654	1	0.00
17/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3589	4	3589	4	0.00
17/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	621	1	621	1	0.00
17/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1919	2	1919	2	0.00
17/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2188	2	2188	2	2,000.00

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17/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1026	1	1026	1	2,000.00
17/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4607	5	4607	5	0.00
17/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4729	5	4729	5	0.00
17/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4310	4	4310	4	0.00
17/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4668	5	4668	5	0.00
17/11/2017	2037 On 03-May-18			Bond Future	10.44	86.4499	10.4409	86.4499	0.00
17/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1858	2	1858	2	0.00
17/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1909	2	1909	2	0.00
17/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1883	2	1883	2	0.00
17/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5274	5	5274	5	0.00
17/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5324	5	5324	5	0.00
17/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5224	5	5224	5	0.00
17/11/2017	2037 On 02-August-18			Bond Future	10.52	83.8330	10.5240	83.8330	0.00
17/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2344	2	2344	2	0.00
17/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2370	2	2370	2	0.00
17/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2396	2	2396	2	0.00
17/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6436	6	6436	6	0.00
17/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6536	7	6536	7	0.00
17/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6486	6	6486	6	0.00
17/11/2017	2038 On 01-February-18			Bond Future	122.14	123.1218	122.1366	123.1218	18,979.00
17/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	14793	14	14793	14	0.00
17/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	14813	14	14813	14	0.00
17/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	14803	14	14803	14	0.00
17/11/2017	2038 On 03-May-18			Bond Future	124.42	125.4245	124.4232	125.4245	0.00
17/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	7847	7	7847	7	0.00
17/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	7867	7	7867	7	0.00
17/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	7857	7	7857	7	0.00
17/11/2017	2038 On 02-August-18			Bond Future	126.77	127.7819	126.7730	127.7819	0.00

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17/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	7757	7	7757	7	0.00
17/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	7767	7	7767	7	0.00
17/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	7777	7	7777	7	0.00
17/11/2017	2040 On 01-February-18			Bond Future	10.45	87.7559	10.4527	87.7559	25,982.00
17/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	621	1	621	1	0.00
17/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	655	1	655	1	0.00
17/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	638	1	638	1	0.00
17/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5219	5	5219	5	0.00
17/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5152	5	5152	5	0.00
17/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5285	5	5285	5	0.00
17/11/2017	2040 On 03-May-18			Bond Future	10.54	89.3888	10.5371	89.3888	0.00
17/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2033	2	2033	2	0.00
17/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2061	2	2061	2	0.00
17/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2006	2	2006	2	0.00
17/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5740	6	5740	6	0.00
17/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5686	6	5686	6	0.00
17/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5633	6	5633	6	0.00
17/11/2017	2040 On 02-August-18			Bond Future	10.62	86.5773	10.6210	86.5773	0.00
17/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2522	3	2522	3	0.00
17/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2495	3	2495	3	0.00
17/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2468	2	2468	2	0.00
17/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7009	7	7009	7	0.00
17/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7063	7	7063	7	0.00
17/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6955	7	6955	7	0.00
17/11/2017	2044 On 01-February-18			Bond Future	10.48	84.8566	10.4810	84.8566	17,728.00
17/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	613	1	613	1	0.00
17/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	630	1	630	1	0.00
17/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	647	1	647	1	0.00
17/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5243	5	5243	5	0.00
17/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5378	5	5378	5	0.00
17/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5311	5	5311	5	0.00

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17/11/2017	2044 On 03-May-18			Bond Future	10.56	86.4356	10.5630	86.4356	0.00
17/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2089	2	2089	2	0.00
17/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2061	2	2061	2	0.00
17/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2034	2	2034	2	0.00
17/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5704	6	5704	6	0.00
17/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5758	6	5758	6	0.00
17/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5651	6	5651	6	0.00
17/11/2017	2044 On 02-August-18			Bond Future	10.64	83.6933	10.6444	83.6933	0.00
17/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2477	3	2477	3	0.00
17/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2531	3	2531	3	0.00
17/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2504	3	2504	3	0.00
17/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7081	7	7081	7	0.00
17/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7026	7	7026	7	0.00
17/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7135	7	7135	7	0.00
17/11/2017	2046 On 01-February-18			Bond Future	116.82	118.4539	116.8241	118.4539	21,177.00
17/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	16076	14	16076	14	0.00
17/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	16086	14	16086	14	0.00
17/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	16096	14	16096	14	0.00
17/11/2017	2046 On 03-May-18			Bond Future	117.41	119.0695	117.4117	119.0695	0.00
17/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	10528	9	10528	9	0.00
17/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	10538	9	10538	9	0.00
17/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	10518	9	10518	9	0.00
17/11/2017	2046 On 02-August-18			Bond Future	119.68	121.3552	119.6763	121.3552	0.00
17/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	9114	7	9114	7	0.00
17/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	9094	7	9094	7	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
17/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	9104	7	9104	7	0.00
17/11/2017	2050 On 01-February-18			Bond Future	120.51	123.7174	120.5083	123.7174	24,032.00
17/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	19732	17	19732	17	0.00
17/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	19722	17	19722	17	0.00
17/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	19742	17	19742	17	0.00
17/11/2017	2050 On 03-May-18			Bond Future	122.76	126.0313	122.7645	126.0313	0.00
17/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	12865	10	12865	10	0.00
17/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	12845	10	12845	10	0.00
17/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	12855	10	12855	10	0.00
17/11/2017	2050 On 02-August-18			Bond Future	123.40	126.7172	123.3991	126.7172	0.00
17/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	14141	11	14141	11	0.00
17/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	14121	11	14121	11	0.00
17/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	14131	11	14131	11	0.00
17/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	AL37 On 01-February-18			Index Future	554.03	553.3970	554.0250	553.3970	0.00
17/11/2017	AL37 On 03-May-18			Index Future	564.35	563.6960	564.3460	563.6960	0.00
17/11/2017	AL37 On 02-August-18			Index Future	575.10	574.3860	575.1010	574.3860	0.00
17/11/2017	AL7T On 01-February-18			Index Future	628.28	627.1440	628.2750	627.1440	0.00
17/11/2017	AL7T On 03-May-18			Index Future	639.98	638.8150	639.9800	638.8150	0.00
17/11/2017	AL7T On 02-August-18			Index Future	652.18	650.9300	652.1750	650.9300	0.00
17/11/2017	ALBI On 01-February-18			Index Future	563.15	562.7300	563.1490	562.7300	774.00
17/11/2017	ALBI On 03-May-18			Index Future	573.64	573.2030	573.6400	573.2030	0.00
17/11/2017	ALBI On 02-August-18			Index Future	584.57	584.0720	584.5720	584.0720	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
17/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	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
17/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	EL28 On 01-February-18			Bond Future	126.33	126.3290	126.3251	126.3290	0.00
17/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5975	6	5975	6	0.00
17/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5985	6	5985	6	0.00
17/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5965	6	5965	6	0.00
17/11/2017	EL28 On 03-May-18			Bond Future	126.93	126.9322	126.9308	126.9322	0.00
17/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6249	6	6249	6	0.00
17/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6259	6	6259	6	0.00
17/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6269	6	6269	6	0.00
17/11/2017	EL28 On 02-August-18			Bond Future	129.38	129.3687	129.3790	129.3687	0.00
17/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	5561	6	5561	6	0.00
17/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	5571	6	5571	6	0.00
17/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	5551	6	5551	6	0.00
17/11/2017	ES33 On 01-February-18			Bond Future	11.48	74.3295	11.4754	74.3295	9,466.00
17/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2677	3	2677	3	0.00
17/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2795	3	2795	3	0.00
17/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2736	3	2736	3	0.00
17/11/2017	ES33 On 03-May-18			Bond Future	11.60	71.9212	11.5999	71.9212	0.00
17/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
17/11/2017	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
17/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2193	2	2193	2	0.00
17/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2251	2	2251	2	0.00
17/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2135	2	2135	2	0.00
17/11/2017	ES33 On 02-August-18			Bond Future	11.72	73.2850	11.7219	73.2850	0.00
17/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
17/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3137	3	3137	3	0.00
17/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3252	3	3252	3	0.00
17/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3194	3	3194	3	0.00
17/11/2017	ES42 On 01-February-18			Bond Future	11.71	76.7677	11.7071	76.7677	7,957.00
17/11/2017	ES42 On 03-May-18			Bond Future	11.83	73.9351	11.8335	73.9351	0.00
17/11/2017	ES42 On 02-August-18			Bond Future	11.96	75.3370	11.9552	75.3370	0.00
17/11/2017	GOVI On 01-February-18			GOVI	561.48	561.0200	561.4780	561.0200	795.00
17/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	195420	20	195420	20	0.00
17/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	195520	20	195520	20	0.00
17/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	195620	20	195620	20	0.00
17/11/2017	GOVI On 03-May-18			GOVI	571.94	571.4610	571.9380	571.4610	0.00
17/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	183420	19	183420	19	0.00
17/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	183520	19	183520	19	0.00
17/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	183320	19	183320	19	0.00
17/11/2017	GOVI On 02-August-18			GOVI	582.84	582.2970	582.8370	582.2970	0.00
17/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
17/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	228630	23	228630	23	0.00
17/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	228730	23	228730	23	0.00
17/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	228830	23	228830	23	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
17/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2017	IGOV On 01-February-18			Index Future	244.52	246.3970	244.5220	246.3970	874.00
17/11/2017	IGOV On 03-May-18			Index Future	249.10	251.0050	249.1010	251.0050	272.00
17/11/2017	IGOV On 02-August-18			Index Future	253.91	255.8230	253.9050	255.8230	0.00
17/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
17/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7182	99.7181	99.7182	0.00
17/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9332	99.9288	99.9332	0.00
17/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.18	100.1881	100.1806	100.1881	0.00
17/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
17/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0025	99.0021	99.0025	0.00
17/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6191	98.6159	98.6191	0.00
17/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.65	98.6581	98.6504	98.6581	0.00
17/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.16	99.1800	99.1600	99.1800	0.00
17/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.67	99.6891	99.6749	99.6891	0.00
17/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.21	100.2193	100.2057	100.2193	0.00
17/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.75	100.7647	100.7503	100.7647	0.00
17/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.64	97.6518	97.6422	97.6518	0.00
17/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.00	97.0051	96.9981	97.0051	0.00
17/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.32	96.3287	96.3247	96.3287	0.00
17/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.63	96.6322	96.6291	96.6322	0.00
17/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.93	98.9325	98.9263	98.9325	51.00
17/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.18	99.1934	99.1782	99.1934	0.00
17/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.49	100.5144	100.4867	100.5144	0.00
17/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.78	102.8145	102.7797	102.8145	0.00
17/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.51	98.4543	98.5086	98.4543	0.00
17/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.63	95.5807	95.6343	95.5807	0.00
17/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.47	94.4145	94.4672	94.4145	0.00
17/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.64	96.5861	96.6366	96.5861	0.00
17/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.38	100.3335	100.3802	100.3335	0.00
17/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.03	98.9867	99.0289	98.9867	0.00
17/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.09	101.0526	101.0881	101.0526	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
17/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.75	104.7237	104.7535	104.7237	0.00
17/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
17/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
17/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
17/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
17/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
17/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/11/2017	R023 On 01-February-18			Bond Future	8.69	99.4698	8.6925	99.4698	61,460.00
17/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	393	0	393	0	0.00
17/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	404	0	404	0	0.00
17/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	382	0	382	0	0.00
17/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1900	2	1900	2	0.00
17/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1871	2	1871	2	0.00
17/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1842	2	1842	2	0.00
17/11/2017	R023 On 03-May-18			Bond Future	8.76	97.3911	8.7623	97.3911	0.00
17/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	643	1	643	1	0.00
17/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	666	1	666	1	0.00
17/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	654	1	654	1	0.00
17/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2466	3	2466	3	0.00
17/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2493	3	2493	3	0.00
17/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2520	3	2520	3	0.00
17/11/2017	R035 On 01-February-18			Bond Future	10.28	92.5926	10.2816	92.5926	53,530.00
17/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R035 On 01-February-18	9.75	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
17/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4081	4	4081	4	0.00
17/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4159	4	4159	4	0.00
17/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4003	4	4003	4	0.00
17/11/2017	R035 On 03-May-18			Bond Future	10.36	89.8155	10.3632	89.8155	0.00
17/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3497	4	3497	4	0.00
17/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3421	4	3421	4	0.00
17/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3345	3	3345	3	0.00
17/11/2017	R186 On 01-February-18			Bond Future	9.39	107.7394	9.3858	107.7394	99,778.00
17/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
17/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	137	0	137	0	1,460.00
17/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	603	1	603	1	0.00
17/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	671	1	671	1	0.00
17/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1218	1	1218	1	0.00
17/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	636	1	636	1	0.00
17/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	326	0	326	0	0.00
17/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	619	1	619	1	0.00
17/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3284	3	3284	3	0.00
17/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3096	3	3096	3	6,200.00
17/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4362	5	4362	5	775.00
17/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2064	2	2064	2	775.00
17/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3189	3	3189	3	0.00
17/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3236	3	3236	3	0.00
17/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5816	6	5816	6	0.00
17/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10808	11	10808	11	0.00
17/11/2017	R186 On 03-May-18			Bond Future	9.47	109.7443	9.4673	109.7443	0.00
17/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1231	1	1231	1	0.00
17/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1211	1	1211	1	0.00
17/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1192	1	1192	1	0.00
17/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4583	5	4583	5	0.00
17/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4627	5	4627	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
17/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4540	5	4540	5	0.00
17/11/2017	R197 On 01-February-18			Bond Future	293.64	294.8844	293.6363	294.8844	2,350.00
17/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	8024	7	8024	7	0.00
17/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	8034	7	8034	7	0.00
17/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	8044	7	8044	7	0.00
17/11/2017	R197 On 03-May-18			Bond Future	299.13	300.3997	299.1339	300.3997	0.00
17/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	5316	4	5316	4	0.00
17/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	5326	4	5326	4	0.00
17/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	5306	4	5306	4	0.00
17/11/2017	R202 On 01-February-18			Bond Future	231.64	233.3926	231.6434	233.3926	22,190.00
17/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
17/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
17/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
17/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	17428	16	17428	16	0.00
17/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	17418	16	17418	16	0.00
17/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	17438	16	17438	16	0.00
17/11/2017	R202 On 03-May-18			Bond Future	235.98	237.7576	235.9804	237.7576	0.00
17/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	274	0	274	0	0.00
17/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	274	0	274	0	0.00
17/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	273	0	273	0	0.00
17/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	11783	10	11783	10	0.00
17/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	11764	10	11764	10	0.00
17/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	11773	10	11773	10	0.00
17/11/2017	R204 On 01-February-18			Bond Future	7.76	101.1975	7.7585	101.1975	42,299.00
17/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	31	0	31	0	0.00
17/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	34	0	34	0	0.00
17/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	33	0	33	0	0.00
17/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	448	0	448	0	0.00

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17/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	441	0	441	0	0.00
17/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	455	0	455	0	0.00
17/11/2017	R204 On 03-May-18			Bond Future	7.86	103.0807	7.8573	103.0807	0.00
17/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	48	0	48	0	0.00
17/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	49	0	49	0	0.00
17/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	47	0	47	0	0.00
17/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	513	1	513	1	0.00
17/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	508	1	508	1	0.00
17/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	503	1	503	1	0.00
17/11/2017	R207 On 01-February-18			Bond Future	8.08	98.9241	8.0808	98.9241	42,231.00
17/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	73	0	73	0	0.00
17/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	79	0	79	0	0.00
17/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	76	0	76	0	0.00
17/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	917	1	917	1	0.00
17/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	888	1	888	1	0.00
17/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	902	1	902	1	0.00
17/11/2017	R207 On 03-May-18			Bond Future	8.18	100.7650	8.1765	100.7650	0.00
17/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	163	0	163	0	0.00
17/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	159	0	159	0	0.00
17/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	155	0	155	0	0.00
17/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1095	1	1095	1	0.00
17/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1107	1	1107	1	0.00
17/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1084	1	1084	1	0.00
17/11/2017	R208 On 01-February-18			Bond Future	8.33	98.0030	8.3311	98.0030	34,776.00
17/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	147	0	147	0	0.00
17/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	152	0	152	0	0.00
17/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	142	0	142	0	0.00
17/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1480	2	1480	2	0.00
17/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1458	2	1458	2	0.00
17/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1436	2	1436	2	0.00
17/11/2017	R208 On 03-May-18			Bond Future	8.41	96.4255	8.4073	96.4255	0.00
17/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	260	0	260	0	0.00
17/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	272	0	272	0	0.00
17/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	266	0	266	0	0.00



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17/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1806	2	1806	2	0.00
17/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1825	2	1825	2	0.00
17/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1844	2	1844	2	0.00
17/11/2017	R209 On 01-February-18			Bond Future	10.19	69.8254	10.1911	69.8254	152,673.00
17/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	637	1	637	1	0.00
17/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	950	1	950	1	0.00
17/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	465	0	465	0	0.00
17/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	653	1	653	1	0.00
17/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	669	1	669	1	0.00
17/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1487	1	1487	1	0.00
17/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	888	1	888	1	0.00
17/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	213	0	213	0	220.00
17/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	703	1	703	1	5,000.00
17/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1224	1	1224	1	0.00
17/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	206	0	206	0	157.00
17/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	929	1	929	1	0.00
17/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	971	1	971	1	0.00
17/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	382	0	382	0	739.00
17/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1842	2	1842	2	0.00
17/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3489	4	3489	4	0.00
17/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3635	4	3635	4	0.00
17/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2048	2	2048	2	3,000.00
17/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3028	3	3028	3	7,500.00
17/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5815	6	5815	6	0.00
17/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2855	3	2855	3	157.00
17/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5877	6	5877	6	0.00
17/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2941	3	2941	3	739.00
17/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4690	5	4690	5	0.00
17/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2410	2	2410	2	7,500.00
17/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1665	2	1665	2	739.00
17/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3684	4	3684	4	0.00
17/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4305	4	4305	4	377.00
17/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2898	3	2898	3	220.00
17/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3586	4	3586	4	0.00

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17/11/2017	R209 On 03-May-18			Bond Future	10.26	67.9755	10.2641	67.9755	0.00
17/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1613	2	1613	2	0.00
17/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2572	3	2572	3	0.00
17/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4306	4	4306	4	0.00
17/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1398	1	1398	1	435.00
17/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1972	2	1972	2	0.00
17/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1591	2	1591	2	0.00
17/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1636	2	1636	2	0.00
17/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3600	4	3600	4	5,000.00
17/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4234	4	4234	4	0.00
17/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4151	4	4151	4	0.00
17/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4192	4	4192	4	0.00
17/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2840	3	2840	3	435.00
17/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1572	2	1572	2	435.00
17/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4623	5	4623	5	0.00
17/11/2017	R209 On 02-August-18			Bond Future	10.33	69.2645	10.3336	69.2645	0.00
17/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5159	5	5159	5	0.00
17/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3128	3	3128	3	0.00
17/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1787	2	1787	2	435.00
17/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3625	4	3625	4	0.00
17/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3686	4	3686	4	0.00
17/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3655	4	3655	4	0.00
17/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6008	6	6008	6	0.00
17/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3348	3	3348	3	0.00
17/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3290	3	3290	3	0.00
17/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3319	3	3319	3	0.00
17/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3874	4	3874	4	435.00
17/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2228	2	2228	2	435.00
17/11/2017	R209 On 01-November-18			Bond Future	10.41	67.4296	10.4080	67.4296	0.00
17/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66622	67	66622	67	0.00
17/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66622	67	66622	67	0.00
17/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4588	5	4588	5	0.00
17/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2838	3	2838	3	0.00
17/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66622	67	66622	67	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
17/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1614	2	1614	2	435.00
17/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5694	6	5694	6	435.00
17/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3640	4	3640	4	435.00
17/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8403	8	8403	8	0.00
17/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 01-February-18			Bond Future	183.46	183.4677	183.4585	183.4677	2,159.00
17/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	8921	9	8921	9	0.00
17/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	8911	9	8911	9	0.00
17/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	8901	9	8901	9	0.00
17/11/2017	R210 On 03-May-18			Bond Future	184.47	184.4742	184.4683	184.4742	0.00
17/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	6982	7	6982	7	0.00
17/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	6972	7	6972	7	0.00
17/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	6992	7	6992	7	0.00
17/11/2017	R212 On 01-February-18			Bond Future	149.51	149.8145	149.5100	149.8145	4,869.00
17/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5180	5	5180	5	0.00
17/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5190	5	5190	5	0.00
17/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5200	5	5200	5	0.00
17/11/2017	R212 On 03-May-18			Bond Future	152.31	152.6165	152.3092	152.6165	0.00
17/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
17/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	1981	2	1981	2	0.00
17/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	1991	2	1991	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
17/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	1971	2	1971	2	0.00
17/11/2017	R213 On 01-February-18			Bond Future	9.96	81.5824	9.9567	81.5824	58,091.00
17/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	543	1	543	1	0.00
17/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	529	1	529	1	0.00
17/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	515	0	515	0	0.00
17/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3908	4	3908	4	0.00
17/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3959	4	3959	4	0.00
17/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3858	4	3858	4	0.00
17/11/2017	R213 On 03-May-18			Bond Future	10.03	79.5511	10.0324	79.5511	0.00
17/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1415	1	1415	1	0.00
17/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1436	1	1436	1	0.00
17/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1457	1	1457	1	0.00
17/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4250	4	4250	4	0.00
17/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4334	4	4334	4	0.00
17/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4292	4	4292	4	0.00
17/11/2017	R214 On 01-February-18			Bond Future	10.36	69.2452	10.3590	69.2452	50,369.00
17/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	575	1	575	1	0.00
17/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	605	1	605	1	0.00
17/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	590	1	590	1	0.00
17/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4045	4	4045	4	0.00
17/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3992	4	3992	4	0.00
17/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4098	4	4098	4	0.00
17/11/2017	R214 On 03-May-18			Bond Future	10.43	67.2378	10.4316	67.2378	0.00
17/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1592	2	1592	2	0.00
17/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1614	2	1614	2	0.00
17/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1569	2	1569	2	0.00
17/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4532	5	4532	5	0.00
17/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4488	4	4488	4	0.00
17/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4444	4	4444	4	0.00
17/11/2017	R248 On 01-February-18			Bond Future	10.44	88.4993	10.4367	88.4993	104,037.00
17/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	739	1	739	1	0.00
17/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	778	1	778	1	0.00
17/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	758	1	758	1	0.00
17/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5248	5	5248	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
17/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5114	5	5114	5	0.00
17/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5181	5	5181	5	0.00
17/11/2017	R248 On 03-May-18			Bond Future	10.51	85.7094	10.5125	85.7094	0.00
17/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2072	2	2072	2	0.00
17/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2044	2	2044	2	0.00
17/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2015	2	2015	2	0.00
17/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5696	6	5696	6	0.00
17/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5751	6	5751	6	0.00
17/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5640	6	5640	6	0.00