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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/11/2017 TO: 16/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0904 On 31-March-36			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
16/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	2025 On 01-February-18			Bond Future	128.19	129.2282	128.1862	129.2282	1,070.00
16/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	5714	5	6	5	0.00
16/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	5694	5	6	5	0.00
16/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	5704	5	6	5	0.00
16/11/2017	2025 On 03-May-18			Bond Future	130.58	131.6458	130.5837	131.6458	0.00
16/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	2626	2	3	2	0.00
16/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	2616	2	3	2	0.00
16/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	2636	2	3	2	0.00
16/11/2017	2025 On 02-August-18			Bond Future	133.05	134.1291	133.0457	134.1291	0.00
16/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	3614	3	4	3	0.00
16/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	3624	3	4	3	0.00
16/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	3604	3	4	3	0.00
16/11/2017	2029 On 01-February-18			Bond Future	99.67	99.2777	99.6681	99.2777	1,370.00
16/11/2017	2029 On 03-May-18			Bond Future	100.51	100.1170	100.5142	100.1170	0.00
16/11/2017	2029 On 02-August-18			Bond Future	102.44	102.0393	102.4435	102.0393	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
16/11/2017	2030 On 01-February-18			Bond Future	9.90	86.8160	86.9507	86.8160	63,187.00
16/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3438	4	3	4	0.00
16/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3372	4	3	4	0.00
16/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3305	3	3	3	0.00
16/11/2017	2030 On 03-May-18			Bond Future	9.99	88.4319	88.5687	88.4319	0.00
16/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3077	3	3	3	0.00
16/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3012	3	3	3	0.00
16/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3142	3	3	3	0.00
16/11/2017	2030 On 02-August-18			Bond Future	10.07	86.1026	86.2424	86.1026	0.00
16/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3749	4	4	4	0.00
16/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3878	4	4	4	0.00
16/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3814	4	4	4	0.00
16/11/2017	2032 On 01-February-18			Bond Future	10.09	89.0553	89.1645	89.0553	42,573.00
16/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	616	1	1	1	0.00
16/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	285	0	0	0	7,800.00
16/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	600	1	1	1	0.00
16/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	208	0	0	0	7,500.00
16/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	446	0	0	0	750.00
16/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	386	0	0	0	6,800.00
16/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	585	1	1	1	0.00
16/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6515	7	7	7	0.00
16/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4294	4	4	4	0.00
16/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4926	5	5	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
16/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5228	5	5	5	0.00
16/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4349	4	4	4	0.00
16/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4239	4	4	4	0.00
16/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5856	6	6	6	0.00
16/11/2017	2032 On 03-May-18			Bond Future	10.18	86.5560	86.6666	86.5560	0.00
16/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1584	2	2	2	0.00
16/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1607	2	2	2	0.00
16/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1630	2	2	2	0.00
16/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4725	5	5	5	0.00
16/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4817	5	5	5	0.00
16/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4771	5	5	5	0.00
16/11/2017	2032 On 02-August-18			Bond Future	10.26	88.1968	88.3100	88.1968	0.00
16/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2163	2	2	2	0.00
16/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2139	2	2	2	0.00
16/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2116	2	2	2	0.00
16/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6079	6	6	6	0.00
16/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6125	6	6	6	0.00
16/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6034	6	6	6	0.00
16/11/2017	2033 On 01-February-18			Bond Future	102.49	103.0374	102.4947	103.0374	5,283.00
16/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	7155	7	7	7	0.00
16/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	7165	7	7	7	0.00
16/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	7145	7	7	7	0.00
16/11/2017	2033 On 03-May-18			Bond Future	103.32	103.8767	103.3232	103.8767	0.00
16/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	4367	4	4	4	0.00
16/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	4377	4	4	4	0.00
16/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	4387	4	4	4	0.00
16/11/2017	2033 On 02-August-18			Bond Future	105.31	105.8712	105.3065	105.8712	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
16/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	4624	4	5	4	0.00
16/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	4634	4	5	4	0.00
16/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	4614	4	5	4	0.00
16/11/2017	2037 On 01-February-18			Bond Future	10.35	84.8274	84.8707	84.8274	53,554.00
16/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	762	1	1	1	2,000.00
16/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	653	1	1	1	0.00
16/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	671	1	1	1	0.00
16/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	636	1	1	1	0.00
16/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1945	2	2	2	0.00
16/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3619	4	4	4	0.00
16/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1030	1	1	1	2,000.00
16/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2187	2	2	2	2,000.00
16/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4596	5	5	5	0.00
16/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4718	5	5	5	0.00
16/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4300	4	4	4	0.00
16/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4657	5	5	5	0.00
16/11/2017	2037 On 03-May-18			Bond Future	10.44	86.4063	86.4499	86.4063	0.00
16/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1876	2	2	2	0.00
16/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1928	2	2	2	0.00
16/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1902	2	2	2	0.00
16/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5267	5	5	5	0.00
16/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5317	5	5	5	0.00
16/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5217	5	5	5	0.00
16/11/2017	2037 On 02-August-18			Bond Future	10.52	83.7881	83.8330	83.7881	0.00
16/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2358	2	2	2	0.00
16/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2384	2	2	2	0.00
16/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2410	2	2	2	0.00
16/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6432	6	6	6	0.00
16/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6532	7	7	7	0.00
16/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6482	7	6	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
16/11/2017	2038 On 01-February-18			Bond Future	123.12	124.9199	123.1218	124.9199	18,939.00
16/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	13808	12	14	12	0.00
16/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	13828	12	14	12	0.00
16/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	13818	12	14	12	0.00
16/11/2017	2038 On 03-May-18			Bond Future	125.42	127.2571	125.4245	127.2571	0.00
16/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	6846	5	7	5	0.00
16/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	6866	5	7	5	0.00
16/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	6856	5	7	5	0.00
16/11/2017	2038 On 02-August-18			Bond Future	127.78	129.6505	127.7819	129.6505	0.00
16/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	6748	5	7	5	0.00
16/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	6758	5	7	5	0.00
16/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	6768	5	7	5	0.00
16/11/2017	2040 On 01-February-18			Bond Future	10.45	87.7493	87.7559	87.7493	25,982.00
16/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	637	1	1	1	0.00
16/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	672	1	1	1	0.00
16/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	654	1	1	1	0.00
16/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5206	5	5	5	0.00
16/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5141	5	5	5	0.00
16/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5273	5	5	5	0.00
16/11/2017	2040 On 03-May-18			Bond Future	10.53	89.3826	89.3888	89.3826	0.00
16/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2053	2	2	2	0.00
16/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2080	2	2	2	0.00
16/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2025	2	2	2	0.00

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16/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5732	6	6	6	0.00
16/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5679	6	6	6	0.00
16/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5626	6	6	6	0.00
16/11/2017	2040 On 02-August-18			Bond Future	10.62	86.5706	86.5773	86.5706	0.00
16/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2537	3	3	3	0.00
16/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2510	3	3	3	0.00
16/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2483	2	2	2	0.00
16/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7004	7	7	7	0.00
16/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7058	7	7	7	0.00
16/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6951	7	7	7	0.00
16/11/2017	2044 On 01-February-18			Bond Future	10.47	84.8107	84.8566	84.8107	17,728.00
16/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	638	1	1	1	0.00
16/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	655	1	1	1	0.00
16/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	672	1	1	1	0.00
16/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5200	5	5	5	0.00
16/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5334	5	5	5	0.00
16/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5267	5	5	5	0.00
16/11/2017	2044 On 03-May-18			Bond Future	10.55	86.3892	86.4356	86.3892	0.00
16/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2124	2	2	2	0.00
16/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2096	2	2	2	0.00
16/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2068	2	2	2	0.00
16/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5671	6	6	6	0.00
16/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5725	6	6	6	0.00
16/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5617	6	6	6	0.00
16/11/2017	2044 On 02-August-18			Bond Future	10.64	83.6456	83.6933	83.6456	0.00
16/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2507	2	3	2	0.00
16/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2562	3	3	3	0.00
16/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2534	3	3	3	0.00
16/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7050	7	7	7	0.00
16/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6995	7	7	7	0.00
16/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7104	7	7	7	0.00
16/11/2017	2046 On 01-February-18			Bond Future	118.45	120.3571	118.4539	120.3571	21,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	14446	13	14	13	0.00
16/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	14456	13	14	13	0.00
16/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	14466	13	14	13	0.00
16/11/2017	2046 On 03-May-18			Bond Future	119.07	121.0090	119.0695	121.0090	0.00
16/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	8871	7	9	7	0.00
16/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	8881	7	9	7	0.00
16/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	8861	7	9	7	0.00
16/11/2017	2046 On 02-August-18			Bond Future	121.36	123.3326	121.3552	123.3326	0.00
16/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	7435	5	7	5	0.00
16/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	7415	5	7	5	0.00
16/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	7425	5	7	5	0.00
16/11/2017	2050 On 01-February-18			Bond Future	123.72	126.7643	123.7174	126.7643	23,955.00
16/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	16523	13	17	13	0.00
16/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	16513	13	17	13	0.00
16/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	16533	13	17	13	0.00
16/11/2017	2050 On 03-May-18			Bond Future	126.03	129.1359	126.0313	129.1359	0.00
16/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	9599	6	10	6	0.00
16/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	9579	6	10	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	9589	6	10	6	0.00
16/11/2017	2050 On 02-August-18			Bond Future	126.72	129.8821	126.7172	129.8821	0.00
16/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	10823	8	11	8	0.00
16/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	10803	8	11	8	0.00
16/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	10813	8	11	8	0.00
16/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	AL37 On 01-February-18			Index Future	553.40	552.6660	553.3970	552.6660	0.00
16/11/2017	AL37 On 03-May-18			Index Future	563.70	562.9540	563.6960	562.9540	0.00
16/11/2017	AL37 On 02-August-18			Index Future	574.39	573.6270	574.3860	573.6270	0.00
16/11/2017	AL7T On 01-February-18			Index Future	627.14	625.7220	627.1440	625.7220	0.00
16/11/2017	AL7T On 03-May-18			Index Future	638.82	637.3700	638.8150	637.3700	0.00
16/11/2017	AL7T On 02-August-18			Index Future	650.93	649.4540	650.9300	649.4540	0.00
16/11/2017	ALBI On 01-February-18			Index Future	562.73	562.1330	562.7300	562.1330	774.00
16/11/2017	ALBI On 03-May-18			Index Future	573.20	572.5970	573.2030	572.5970	0.00
16/11/2017	ALBI On 02-August-18			Index Future	584.07	583.4530	584.0720	583.4530	0.00
16/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C030 On 31-January-30			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
16/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C214 On 28-February-41			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
16/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	EL28 On 01-February-18			Bond Future	126.33	127.0233	126.3290	127.0233	0.00
16/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5971	5	6	5	0.00
16/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5981	5	6	5	0.00
16/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5961	5	6	5	0.00
16/11/2017	EL28 On 03-May-18			Bond Future	126.93	127.6403	126.9322	127.6403	0.00
16/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6248	6	6	6	0.00
16/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6258	6	6	6	0.00
16/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6268	6	6	6	0.00
16/11/2017	EL28 On 02-August-18			Bond Future	129.37	130.0911	129.3687	130.0911	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
16/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	5571	5	6	5	0.00
16/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	5581	5	6	5	0.00
16/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	5561	5	6	5	0.00
16/11/2017	ES33 On 01-February-18			Bond Future	11.49	74.3508	74.3295	74.3508	9,466.00
16/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2746	3	3	3	0.00
16/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2864	3	3	3	0.00
16/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2805	3	3	3	0.00
16/11/2017	ES33 On 03-May-18			Bond Future	11.61	71.9433	71.9212	71.9433	0.00
16/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2264	2	2	2	0.00
16/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2322	2	2	2	0.00
16/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2207	2	2	2	0.00
16/11/2017	ES33 On 02-August-18			Bond Future	11.74	73.3071	73.2850	73.3071	0.00
16/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
16/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3216	3	3	3	0.00
16/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3332	3	3	3	0.00
16/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3274	3	3	3	0.00
16/11/2017	ES42 On 01-February-18			Bond Future	11.70	76.7276	76.7677	76.7276	7,957.00
16/11/2017	ES42 On 03-May-18			Bond Future	11.83	73.8946	73.9351	73.8946	0.00
16/11/2017	ES42 On 02-August-18			Bond Future	11.95	75.2953	75.3370	75.2953	0.00
16/11/2017	GOVI On 01-February-18			GOVI	561.02	560.3540	561.0200	560.3540	796.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	200000	21	20	21	0.00
16/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	200100	21	20	21	0.00
16/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	200200	21	20	21	0.00
16/11/2017	GOVI On 03-May-18			GOVI	571.46	570.7860	571.4610	570.7860	0.00
16/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	188190	19	19	19	0.00
16/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	188290	20	19	20	0.00
16/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	188090	19	19	19	0.00
16/11/2017	GOVI On 02-August-18			GOVI	582.30	581.6070	582.2970	581.6070	0.00
16/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
16/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	234030	24	23	24	0.00
16/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	234130	24	23	24	0.00
16/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	234230	24	23	24	0.00
16/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2017	IGOV On 01-February-18			Index Future	246.40	248.9010	246.3970	248.9010	874.00
16/11/2017	IGOV On 03-May-18			Index Future	251.01	253.5580	251.0050	253.5580	272.00
16/11/2017	IGOV On 02-August-18			Index Future	255.82	258.4260	255.8230	258.4260	0.00
16/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
16/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7212	99.7182	99.7212	0.00
16/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9425	99.9332	99.9425	0.00
16/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.2083	100.1881	100.2083	0.00
16/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
16/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0058	99.0025	99.0058	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
16/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6275	98.6191	98.6275	0.00
16/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6786	98.6581	98.6786	0.00
16/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.2000	99.1800	99.2000	0.00
16/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.69	99.7249	99.6891	99.7249	0.00
16/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.22	100.2667	100.2193	100.2667	0.00
16/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.76	100.8200	100.7647	100.8200	0.00
16/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.65	97.7647	97.6518	97.7647	0.00
16/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.01	97.1383	97.0051	97.1383	0.00
16/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.33	96.4842	96.3287	96.4842	0.00
16/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.63	96.8084	96.6322	96.8084	0.00
16/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.93	99.1193	98.9325	99.1193	51.00
16/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.19	99.3835	99.1934	99.3835	0.00
16/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.51	100.7037	100.5144	100.7037	0.00
16/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.81	103.0046	102.8145	103.0046	0.00
16/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.45	98.7758	98.4543	98.7758	0.00
16/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.58	95.9201	95.5807	95.9201	0.00
16/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.41	94.7700	94.4145	94.7700	0.00
16/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.59	96.9490	96.5861	96.9490	0.00
16/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.33	100.6921	100.3335	100.6921	0.00
16/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.99	99.3441	98.9867	99.3441	0.00
16/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.05	101.3965	101.0526	101.3965	0.00
16/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.72	105.0515	104.7237	105.0515	0.00
16/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	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
16/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	0.00
16/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
16/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	2,500.00
16/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
16/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
16/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
16/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
16/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
16/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
16/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
16/11/2017	R023 On 01-February-18			Bond Future	8.73	99.3223	99.4698	99.3223	61,460.00
16/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	363	0	0	0	0.00
16/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	373	0	0	0	0.00
16/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	353	0	0	0	0.00
16/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2003	2	2	2	0.00
16/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1973	2	2	2	0.00
16/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1943	2	2	2	0.00
16/11/2017	R023 On 03-May-18			Bond Future	8.80	97.2414	97.3911	97.2414	0.00
16/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	606	1	1	1	0.00
16/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	629	1	1	1	0.00
16/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	617	1	1	1	0.00
16/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2565	3	3	3	0.00
16/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2592	3	3	3	0.00
16/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2619	3	3	3	0.00
16/11/2017	R035 On 01-February-18			Bond Future	10.29	92.5486	92.5926	92.5486	53,530.00
16/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4166	4	4	4	0.00
16/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4244	4	4	4	0.00
16/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4088	4	4	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
16/11/2017	R035 On 03-May-18			Bond Future	10.38	89.7711	89.8155	89.7711	0.00
16/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3586	4	4	4	0.00
16/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3510	4	4	4	0.00
16/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3434	3	3	3	0.00
16/11/2017	R186 On 01-February-18			Bond Future	9.42	107.4783	107.7394	107.4783	100,072.00
16/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	4	0	0	0	1,460.00
16/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	125	0	0	0	1,460.00
16/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	560	1	1	1	0.00
16/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	625	1	1	1	0.00
16/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1144	1	1	1	0.00
16/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	592	1	1	1	0.00
16/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	301	0	0	0	0.00
16/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	576	1	1	1	0.00
16/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3444	4	3	4	0.00
16/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3253	3	3	3	6,200.00
16/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4539	5	5	5	775.00
16/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2193	2	2	2	775.00
16/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3348	4	3	4	0.00
16/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3396	4	3	4	0.00
16/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6007	6	6	6	0.00
16/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11010	11	11	11	0.00
16/11/2017	R186 On 03-May-18			Bond Future	9.50	109.4789	109.7443	109.4789	0.00
16/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1173	1	1	1	0.00
16/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1154	1	1	1	0.00
16/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1136	1	1	1	0.00
16/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4735	5	5	5	0.00
16/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4780	5	5	5	0.00
16/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4691	5	5	5	0.00
16/11/2017	R197 On 01-February-18			Bond Future	294.88	296.4646	294.8844	296.4646	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	6776	5	7	5	0.00
16/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	6786	5	7	5	0.00
16/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	6796	5	7	5	0.00
16/11/2017	R197 On 03-May-18			Bond Future	300.40	302.0111	300.3997	302.0111	0.00
16/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	4050	2	4	2	0.00
16/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	4060	2	4	2	0.00
16/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	4040	2	4	2	0.00
16/11/2017	R202 On 01-February-18			Bond Future	233.39	236.3471	233.3926	236.3471	22,170.00
16/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	4	0	0	0	0.00
16/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	4	0	0	0	0.00
16/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	4	0	0	0	0.00
16/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	15681	13	16	13	0.00
16/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	15671	13	16	13	0.00
16/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	15691	13	16	13	0.00
16/11/2017	R202 On 03-May-18			Bond Future	237.76	240.7687	237.7576	240.7687	0.00
16/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	451	1	0	1	0.00
16/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	450	1	0	1	0.00
16/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	449	1	0	1	0.00
16/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	10182	8	10	8	0.00
16/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	10164	8	10	8	0.00
16/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	10173	8	10	8	0.00
16/11/2017	R204 On 01-February-18			Bond Future	7.78	101.1556	101.1975	101.1556	42,299.00
16/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	29	0	0	0	0.00
16/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	32	0	0	0	0.00
16/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	30	0	0	0	0.00
16/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	466	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	459	0	0	0	0.00
16/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	473	1	0	1	0.00
16/11/2017	R204 On 03-May-18			Bond Future	7.90	103.0385	103.0807	103.0385	0.00
16/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	45	0	0	0	0.00
16/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	46	0	0	0	0.00
16/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	43	0	0	0	0.00
16/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	532	1	1	1	0.00
16/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	527	1	1	1	0.00
16/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	522	1	1	1	0.00
16/11/2017	R207 On 01-February-18			Bond Future	8.11	98.8548	98.9241	98.8548	42,149.00
16/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	67	0	0	0	0.00
16/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	73	0	0	0	0.00
16/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	70	0	0	0	0.00
16/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	956	1	1	1	0.00
16/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	926	1	1	1	0.00
16/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	941	1	1	1	0.00
16/11/2017	R207 On 03-May-18			Bond Future	8.21	100.6948	100.7650	100.6948	0.00
16/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	153	0	0	0	0.00
16/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	149	0	0	0	0.00
16/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	146	0	0	0	0.00
16/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1133	1	1	1	0.00
16/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1146	1	1	1	0.00
16/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1122	1	1	1	0.00
16/11/2017	R208 On 01-February-18			Bond Future	8.36	97.9015	98.0030	97.9015	34,776.00
16/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	135	0	0	0	0.00
16/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	140	0	0	0	0.00
16/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	131	0	0	0	0.00
16/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1546	2	2	2	0.00
16/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1524	2	2	2	0.00
16/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1502	2	2	2	0.00
16/11/2017	R208 On 03-May-18			Bond Future	8.44	96.3226	96.4255	96.3226	0.00
16/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	245	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
16/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	256	0	0	0	0.00
16/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	250	0	0	0	0.00
16/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1870	2	2	2	0.00
16/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1889	2	2	2	0.00
16/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1909	2	2	2	0.00
16/11/2017	R209 On 01-February-18			Bond Future	10.20	69.7893	69.8254	69.7893	152,943.00
16/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	458	0	0	0	0.00
16/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	628	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	937	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	693	1	1	1	5,000.00
16/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	644	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	660	1	1	1	0.00
16/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1466	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	876	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	210	0	0	0	220.00
16/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1207	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	957	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	203	0	0	0	157.00
16/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	916	1	1	1	0.00
16/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	377	0	0	0	739.00
16/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1817	2	2	2	0.00
16/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3550	4	4	4	0.00
16/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3697	4	4	4	0.00
16/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2098	2	2	2	3,000.00
16/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3086	3	3	3	7,500.00
16/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5884	6	6	6	0.00
16/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2998	3	3	3	739.00
16/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4756	5	5	5	0.00
16/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2912	3	3	3	157.00
16/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5946	6	6	6	0.00
16/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2464	2	2	2	7,500.00
16/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1711	2	2	2	739.00
16/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3746	4	4	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
16/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2955	3	3	3	220.00
16/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4369	4	4	4	377.00
16/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3647	4	4	4	0.00
16/11/2017	R209 On 03-May-18			Bond Future	10.28	67.9391	67.9755	67.9391	0.00
16/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1594	2	2	2	0.00
16/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2543	3	3	3	0.00
16/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4264	4	4	4	0.00
16/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1381	1	1	1	435.00
16/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1948	2	2	2	0.00
16/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1572	2	2	2	0.00
16/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1616	2	2	2	0.00
16/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3650	4	4	4	5,000.00
16/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4288	4	4	4	0.00
16/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4205	4	4	4	0.00
16/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4246	4	4	4	0.00
16/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2885	3	3	3	435.00
16/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1603	2	2	2	435.00
16/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4679	5	5	5	0.00
16/11/2017	R209 On 02-August-18			Bond Future	10.35	69.2270	69.2645	69.2270	0.00
16/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5112	5	5	5	0.00
16/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3095	3	3	3	0.00
16/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3588	4	4	4	0.00
16/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1766	2	2	2	435.00
16/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3649	4	4	4	0.00
16/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3618	4	4	4	0.00
16/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6068	6	6	6	0.00
16/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3393	3	3	3	0.00
16/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3334	3	3	3	0.00
16/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3363	3	3	3	0.00
16/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3922	4	4	4	435.00
16/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2263	2	2	2	435.00
16/11/2017	R209 On 01-November-18			Bond Future	10.42	67.3909	67.4296	67.3909	0.00
16/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66542	67	67	67	0.00
16/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66542	67	67	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
16/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2810	3	3	3	0.00
16/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4549	5	5	5	0.00
16/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66542	67	67	67	0.00
16/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1596	2	2	2	435.00
16/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3681	4	4	4	435.00
16/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5746	6	6	6	435.00
16/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8466	8	8	8	0.00
16/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 01-February-18			Bond Future	183.47	184.4771	183.4677	184.4771	2,159.00
16/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	8912	8	9	8	0.00
16/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	8902	8	9	8	0.00
16/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	8892	8	9	8	0.00
16/11/2017	R210 On 03-May-18			Bond Future	184.47	185.5035	184.4742	185.5035	0.00
16/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	6976	6	7	6	0.00
16/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	6966	6	7	6	0.00
16/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	6986	6	7	6	0.00
16/11/2017	R212 On 01-February-18			Bond Future	149.81	150.4251	149.8145	150.4251	4,869.00
16/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4876	4	5	4	0.00
16/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4886	4	5	4	0.00
16/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4896	4	5	4	0.00
16/11/2017	R212 On 03-May-18			Bond Future	152.62	153.2394	152.6165	153.2394	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
16/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
16/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	1674	1	2	1	0.00
16/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	1684	1	2	1	0.00
16/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	1664	1	2	1	0.00
16/11/2017	R213 On 01-February-18			Bond Future	9.98	81.4517	81.5824	81.4517	58,091.00
16/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	521	1	1	1	0.00
16/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	507	0	1	0	0.00
16/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	494	0	0	0	0.00
16/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4021	4	4	4	0.00
16/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4073	4	4	4	0.00
16/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3970	4	4	4	0.00
16/11/2017	R213 On 03-May-18			Bond Future	10.06	79.4185	79.5511	79.4185	0.00
16/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1375	1	1	1	0.00
16/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1396	1	1	1	0.00
16/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1416	1	1	1	0.00
16/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4348	4	4	4	0.00
16/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4433	5	4	5	0.00
16/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4390	4	4	4	0.00
16/11/2017	R214 On 01-February-18			Bond Future	10.36	69.2079	69.2452	69.2079	50,369.00
16/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	589	1	1	1	0.00
16/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	620	1	1	1	0.00
16/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	605	1	1	1	0.00
16/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4036	4	4	4	0.00
16/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3983	4	4	4	0.00
16/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4088	4	4	4	0.00
16/11/2017	R214 On 03-May-18			Bond Future	10.43	67.2003	67.2378	67.2003	0.00
16/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1608	2	2	2	0.00
16/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1630	2	2	2	0.00
16/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1585	2	2	2	0.00
16/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4525	5	5	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
16/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4481	5	4	5	0.00
16/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4437	4	4	4	0.00
16/11/2017	R248 On 01-February-18			Bond Future	10.43	88.4926	88.4993	88.4926	104,037.00
16/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	767	1	1	1	0.00
16/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	806	1	1	1	0.00
16/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	786	1	1	1	0.00
16/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5206	5	5	5	0.00
16/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5073	5	5	5	0.00
16/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5139	5	5	5	0.00
16/11/2017	R248 On 03-May-18			Bond Future	10.50	85.7031	85.7094	85.7031	0.00
16/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2107	2	2	2	0.00
16/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2079	2	2	2	0.00
16/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2050	2	2	2	0.00
16/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5661	6	6	6	0.00
16/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5716	6	6	6	0.00
16/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5606	6	6	6	0.00