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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/11/2017 TO: 21/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	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
21/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	2025 On 01-February-18			Bond Future	127.14	127.4015	127.1354	127.4015	1,070.00
21/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6765	6	7	6	0.00
21/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6745	6	7	6	0.00
21/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6755	6	7	6	0.00
21/11/2017	2025 On 03-May-18			Bond Future	129.52	129.7857	129.5154	129.7857	0.00
21/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3695	3	4	3	0.00
21/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3685	3	4	3	0.00
21/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3705	3	4	3	0.00
21/11/2017	2025 On 02-August-18			Bond Future	131.96	132.2411	131.9642	132.2411	0.00
21/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4696	4	5	4	0.00
21/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4706	4	5	4	0.00
21/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4686	4	5	4	0.00
21/11/2017	2029 On 01-February-18			Bond Future	97.91	98.6565	97.9074	98.6565	1,370.00
21/11/2017	2029 On 03-May-18			Bond Future	98.72	99.4848	98.7223	99.4848	0.00
21/11/2017	2029 On 02-August-18			Bond Future	100.62	101.4011	100.6228	101.4011	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
21/11/2017	2030 On 01-February-18			Bond Future	10.01	86.7065	86.2620	86.7065	63,494.00
21/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	4126	4	4	4	0.00
21/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	4060	4	4	4	0.00
21/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3994	4	4	4	0.00
21/11/2017	2030 On 03-May-18			Bond Future	10.10	88.3214	87.8691	88.3214	0.00
21/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3777	3	4	3	0.00
21/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3712	3	4	3	0.00
21/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3841	3	4	3	0.00
21/11/2017	2030 On 02-August-18			Bond Future	10.19	85.9965	85.5348	85.9965	0.00
21/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	4457	4	4	4	0.00
21/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4586	4	5	4	0.00
21/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	4521	4	5	4	0.00
21/11/2017	2032 On 01-February-18			Bond Future	10.20	88.8705	88.4324	88.8705	42,501.00
21/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	423	1	0	1	0.00
21/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	179	0	0	0	7,800.00
21/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	411	1	0	1	0.00
21/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	126	0	0	0	7,500.00
21/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	399	0	0	0	0.00
21/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	294	0	0	0	750.00
21/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	251	0	0	0	6,800.00
21/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	7165	7	7	7	0.00
21/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4836	4	5	4	0.00
21/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5507	5	6	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
21/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5825	5	6	5	0.00
21/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4895	5	5	5	0.00
21/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4777	4	5	4	0.00
21/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	6481	6	6	6	0.00
21/11/2017	2032 On 03-May-18			Bond Future	10.29	86.3687	85.9229	86.3687	0.00
21/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1304	1	1	1	0.00
21/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1324	1	1	1	0.00
21/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1345	1	1	1	0.00
21/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	5183	5	5	5	0.00
21/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	5281	5	5	5	0.00
21/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	5232	5	5	5	0.00
21/11/2017	2032 On 02-August-18			Bond Future	10.37	88.0126	87.5574	88.0126	0.00
21/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	1870	2	2	2	0.00
21/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	1848	2	2	2	0.00
21/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1827	2	2	2	0.00
21/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6541	6	7	6	0.00
21/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6589	6	7	6	0.00
21/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6493	6	6	6	0.00
21/11/2017	2033 On 01-February-18			Bond Future	101.02	101.6868	101.0221	101.6868	5,283.00
21/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8628	8	9	8	0.00
21/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8638	8	9	8	0.00
21/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8618	8	9	8	0.00
21/11/2017	2033 On 03-May-18			Bond Future	101.82	102.5014	101.8248	102.5014	0.00
21/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	5865	5	6	5	0.00
21/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	5875	5	6	5	0.00
21/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	5885	5	6	5	0.00
21/11/2017	2033 On 02-August-18			Bond Future	103.78	104.4757	103.7850	104.4757	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
21/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6145	5	6	5	0.00
21/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6155	5	6	5	0.00
21/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6135	5	6	5	0.00
21/11/2017	2037 On 01-February-18			Bond Future	10.48	84.4054	83.9711	84.4054	54,223.00
21/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	509	1	1	1	2,000.00
21/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	428	1	0	1	0.00
21/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	441	1	0	1	0.00
21/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	416	1	0	1	0.00
21/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1467	2	1	2	0.00
21/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	2951	3	3	3	0.00
21/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1261	1	1	1	2,000.00
21/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2608	2	3	2	2,000.00
21/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	5266	5	5	5	0.00
21/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	5396	5	5	5	0.00
21/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4947	5	5	5	0.00
21/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	5331	5	5	5	0.00
21/11/2017	2037 On 03-May-18			Bond Future	10.57	85.9773	85.5354	85.9773	0.00
21/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1526	2	2	2	0.00
21/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1571	2	2	2	0.00
21/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1548	2	2	2	0.00
21/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5827	6	6	6	0.00
21/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5881	6	6	6	0.00
21/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5774	5	6	5	0.00
21/11/2017	2037 On 02-August-18			Bond Future	10.65	83.3576	82.9064	83.3576	0.00
21/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2001	2	2	2	0.00
21/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2024	2	2	2	0.00
21/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2047	2	2	2	0.00
21/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6996	7	7	7	0.00
21/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	7101	7	7	7	0.00
21/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	7049	7	7	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
21/11/2017	2038 On 01-February-18			Bond Future	119.99	121.5417	119.9924	121.5417	18,979.00
21/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	16938	15	17	15	0.00
21/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	16958	15	17	15	0.00
21/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	16948	15	17	15	0.00
21/11/2017	2038 On 03-May-18			Bond Future	122.24	123.8164	122.2388	123.8164	0.00
21/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	10031	8	10	8	0.00
21/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	10051	8	10	8	0.00
21/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	10041	8	10	8	0.00
21/11/2017	2038 On 02-August-18			Bond Future	124.54	126.1512	124.5419	126.1512	0.00
21/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	9988	8	10	8	0.00
21/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	9998	8	10	8	0.00
21/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	10008	8	10	8	0.00
21/11/2017	2040 On 01-February-18			Bond Future	10.57	87.3019	86.8029	87.3019	25,992.00
21/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	415	1	0	1	0.00
21/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	440	1	0	1	0.00
21/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	427	1	0	1	0.00
21/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5932	6	6	6	0.00
21/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5862	5	6	5	0.00
21/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	6003	6	6	6	0.00
21/11/2017	2040 On 03-May-18			Bond Future	10.66	88.9278	88.4200	88.9278	0.00
21/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1676	2	2	2	0.00
21/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	1700	2	2	2	0.00
21/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1652	2	2	2	0.00

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21/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	6328	6	6	6	0.00
21/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	6271	6	6	6	0.00
21/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	6214	6	6	6	0.00
21/11/2017	2040 On 02-August-18			Bond Future	10.75	86.1138	85.5955	86.1138	0.00
21/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2156	2	2	2	0.00
21/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2131	2	2	2	0.00
21/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2107	2	2	2	0.00
21/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7607	7	8	7	0.00
21/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7664	7	8	7	0.00
21/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7551	7	8	7	0.00
21/11/2017	2044 On 01-February-18			Bond Future	10.61	84.2833	83.7842	84.2833	17,462.00
21/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	397	0	0	0	0.00
21/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	409	1	0	1	0.00
21/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	422	1	0	1	0.00
21/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	6022	6	6	6	0.00
21/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	6166	6	6	6	0.00
21/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	6094	6	6	6	0.00
21/11/2017	2044 On 03-May-18			Bond Future	10.70	85.8529	85.3451	85.8529	0.00
21/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	1700	2	2	2	0.00
21/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1676	2	2	2	0.00
21/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1652	2	2	2	0.00
21/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	6341	6	6	6	0.00
21/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	6399	6	6	6	0.00
21/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	6284	6	6	6	0.00
21/11/2017	2044 On 02-August-18			Bond Future	10.79	83.1057	82.5872	83.1057	0.00
21/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2088	2	2	2	0.00
21/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2137	2	2	2	0.00
21/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2113	2	2	2	0.00
21/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7734	7	8	7	0.00
21/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7677	7	8	7	0.00
21/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7792	7	8	7	0.00
21/11/2017	2046 On 01-February-18			Bond Future	113.42	115.2175	113.4180	115.2175	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
21/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	19482	18	19	18	0.00
21/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	19492	18	19	18	0.00
21/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	19502	18	20	18	0.00
21/11/2017	2046 On 03-May-18			Bond Future	113.94	115.7742	113.9415	115.7742	0.00
21/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	13998	12	14	12	0.00
21/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	14008	12	14	12	0.00
21/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	13988	12	14	12	0.00
21/11/2017	2046 On 02-August-18			Bond Future	116.13	118.0042	116.1350	118.0042	0.00
21/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	12655	11	13	11	0.00
21/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	12635	11	13	11	0.00
21/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	12645	11	13	11	0.00
21/11/2017	2050 On 01-February-18			Bond Future	117.90	119.9737	117.8999	119.9737	24,102.00
21/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22340	20	22	20	0.00
21/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22330	20	22	20	0.00
21/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22350	20	22	20	0.00
21/11/2017	2050 On 03-May-18			Bond Future	120.11	122.2190	120.1071	122.2190	0.00
21/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15523	13	16	13	0.00
21/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15503	13	16	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15513	13	16	13	0.00
21/11/2017	2050 On 02-August-18			Bond Future	120.69	122.8399	120.6858	122.8399	0.00
21/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16854	15	17	15	0.00
21/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16834	15	17	15	0.00
21/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16844	15	17	15	0.00
21/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	AL37 On 01-February-18			Index Future	551.15	552.5520	551.1520	552.5520	0.00
21/11/2017	AL37 On 03-May-18			Index Future	561.42	562.8450	561.4220	562.8450	0.00
21/11/2017	AL37 On 02-August-18			Index Future	572.10	573.5580	572.1020	573.5580	0.00
21/11/2017	AL7T On 01-February-18			Index Future	623.43	625.8780	623.4330	625.8780	0.00
21/11/2017	AL7T On 03-May-18			Index Future	635.05	637.5370	635.0500	637.5370	0.00
21/11/2017	AL7T On 02-August-18			Index Future	647.13	649.6720	647.1310	649.6720	0.00
21/11/2017	ALBI On 01-February-18			Index Future	558.21	560.7400	558.2100	560.7400	774.00
21/11/2017	ALBI On 03-May-18			Index Future	568.61	571.1860	568.6120	571.1860	0.00
21/11/2017	ALBI On 02-August-18			Index Future	579.43	582.0570	579.4290	582.0570	0.00
21/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	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
21/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	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
21/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	EL28 On 01-February-18			Bond Future	125.40	125.8615	125.4004	125.8615	0.00
21/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6900	6	7	6	0.00
21/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6910	6	7	6	0.00
21/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6890	6	7	6	0.00
21/11/2017	EL28 On 03-May-18			Bond Future	125.99	126.4574	125.9884	126.4574	0.00
21/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	7192	7	7	7	0.00
21/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	7202	7	7	7	0.00
21/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	7212	7	7	7	0.00
21/11/2017	EL28 On 02-August-18			Bond Future	128.41	128.8933	128.4139	128.8933	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
21/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6526	6	7	6	0.00
21/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6536	6	7	6	0.00
21/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6516	6	7	6	0.00
21/11/2017	ES33 On 01-February-18			Bond Future	11.60	74.0607	73.7262	74.0607	9,466.00
21/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	3349	3	3	3	0.00
21/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	3467	3	3	3	0.00
21/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	3408	3	3	3	0.00
21/11/2017	ES33 On 03-May-18			Bond Future	11.73	71.6487	71.3083	71.6487	0.00
21/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2877	3	3	3	0.00
21/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2935	3	3	3	0.00
21/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2820	2	3	2	0.00
21/11/2017	ES33 On 02-August-18			Bond Future	11.85	73.0124	72.6648	73.0124	0.00
21/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
21/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3836	3	4	3	0.00
21/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3952	4	4	4	0.00
21/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3894	4	4	4	0.00
21/11/2017	ES42 On 01-February-18			Bond Future	11.84	76.3730	75.9081	76.3730	7,957.00
21/11/2017	ES42 On 03-May-18			Bond Future	11.98	73.5342	73.0611	73.5342	0.00
21/11/2017	ES42 On 02-August-18			Bond Future	12.10	74.9338	74.4510	74.9338	0.00
21/11/2017	GOVI On 01-February-18			GOVI	556.49	559.0190	556.4880	559.0190	795.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	245320	22	25	22	0.00
21/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	245420	22	25	22	0.00
21/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	245520	22	25	22	0.00
21/11/2017	GOVI On 03-May-18			GOVI	566.86	569.4330	566.8580	569.4330	0.00
21/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	234220	21	23	21	0.00
21/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	234320	21	23	21	0.00
21/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	234120	21	23	21	0.00
21/11/2017	GOVI On 02-August-18			GOVI	577.64	580.2710	577.6410	580.2710	0.00
21/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
21/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	280590	25	28	25	0.00
21/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	280690	25	28	25	0.00
21/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	280790	25	28	25	0.00
21/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2017	IGOV On 01-February-18			Index Future	241.85	243.7740	241.8470	243.7740	874.00
21/11/2017	IGOV On 03-May-18			Index Future	246.38	248.3370	246.3750	248.3370	272.00
21/11/2017	IGOV On 02-August-18			Index Future	251.12	253.1200	251.1170	253.1200	0.00
21/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
21/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7185	99.7213	99.7185	0.00
21/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9335	99.9413	99.9335	0.00
21/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.1910	100.2048	100.1910	0.00
21/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
21/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0029	99.0055	99.0029	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
21/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6190	98.6276	98.6190	0.00
21/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.68	98.6616	98.6753	98.6616	0.00
21/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.1700	99.2000	99.1700	0.00
21/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.74	99.6966	99.7358	99.6966	0.00
21/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.29	100.2361	100.2922	100.2361	0.00
21/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.86	100.7871	100.8569	100.7871	0.00
21/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.89	97.7920	97.8903	97.7920	0.00
21/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.28	97.1700	97.2764	97.1700	0.00
21/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.63	96.5176	96.6335	96.5176	0.00
21/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.97	96.8438	96.9709	96.8438	0.00
21/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.30	99.1571	99.2964	99.1571	51.00
21/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.58	99.4236	99.5796	99.4236	0.00
21/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.92	100.7476	100.9242	100.7476	0.00
21/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.24	103.0510	103.2429	103.0510	0.00
21/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	IS10 On 17-December-25			Interest Rate Swap	99.07	98.8002	99.0676	98.8002	0.00
21/11/2017	IS10 On 16-March-26			Interest Rate Swap	96.22	95.9393	96.2182	95.9393	0.00
21/11/2017	IS10 On 15-June-26			Interest Rate Swap	95.07	94.7848	95.0716	94.7848	0.00
21/11/2017	IS10 On 21-September-26			Interest Rate Swap	97.25	96.9608	97.2483	96.9608	0.00
21/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.99	100.7016	100.9850	100.7016	0.00
21/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.64	99.3529	99.6378	99.3529	0.00
21/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.68	101.4058	101.6841	101.4058	0.00
21/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.33	105.0610	105.3295	105.0610	0.00
21/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2017	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
21/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	0.00
21/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
21/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	2,500.00
21/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
21/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
21/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
21/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
21/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
21/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
21/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
21/11/2017	R023 On 01-February-18			Bond Future	8.84	99.2947	99.0104	99.2947	61,187.00
21/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	237	0	0	0	0.00
21/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	245	0	0	0	0.00
21/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	230	0	0	0	0.00
21/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2339	2	2	2	0.00
21/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2307	2	2	2	0.00
21/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2274	2	2	2	0.00
21/11/2017	R023 On 03-May-18			Bond Future	8.92	97.2143	96.9253	97.2143	0.00
21/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	467	1	0	1	0.00
21/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	486	1	0	1	0.00
21/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	476	1	0	1	0.00
21/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2888	3	3	3	0.00
21/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2916	3	3	3	0.00
21/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2946	3	3	3	0.00
21/11/2017	R035 On 01-February-18			Bond Future	10.40	92.2371	91.7997	92.2371	53,530.00
21/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4959	5	5	5	0.00
21/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	5037	5	5	5	0.00
21/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4881	4	5	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
21/11/2017	R035 On 03-May-18			Bond Future	10.49	89.4548	89.0098	89.4548	0.00
21/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	4391	4	4	4	0.00
21/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	4315	4	4	4	0.00
21/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	4239	4	4	4	0.00
21/11/2017	R186 On 01-February-18			Bond Future	9.53	107.4989	107.0588	107.4989	94,178.00
21/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	70	0	0	0	1,460.00
21/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	2	0	0	0	1,460.00
21/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	377	0	0	0	0.00
21/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	426	1	0	1	0.00
21/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	842	1	1	1	0.00
21/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	401	1	0	1	0.00
21/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	187	0	0	0	0.00
21/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	1969	2	2	2	0.00
21/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	389	0	0	0	0.00
21/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3942	4	4	4	0.00
21/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3735	3	4	3	6,200.00
21/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	5107	5	5	5	775.00
21/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2571	2	3	2	775.00
21/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	1233	1	1	1	1,950.00
21/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3838	3	4	3	0.00
21/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3890	4	4	4	0.00
21/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6632	6	7	6	0.00
21/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11688	11	12	11	0.00
21/11/2017	R186 On 03-May-18			Bond Future	9.62	109.5010	109.0534	109.5010	0.00
21/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	1681	0	2	0	1,120.00
21/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	4403	0	4	0	0.00
21/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	947	1	1	1	0.00
21/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	931	1	1	1	0.00
21/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	915	1	1	1	0.00
21/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	5203	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
21/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	5250	5	5	5	0.00
21/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	1343	0	1	0	1,120.00
21/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	5156	5	5	5	0.00
21/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	3597	0	4	0	0.00
21/11/2017	R197 On 01-February-18			Bond Future	292.35	293.6059	292.3522	293.6059	2,350.00
21/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9308	8	9	8	0.00
21/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9318	8	9	8	0.00
21/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9328	8	9	8	0.00
21/11/2017	R197 On 03-May-18			Bond Future	297.83	299.1006	297.8252	299.1006	0.00
21/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6625	5	7	5	0.00
21/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6635	5	7	5	0.00
21/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6615	5	7	5	0.00
21/11/2017	R202 On 01-February-18			Bond Future	228.74	231.3326	228.7394	231.3326	22,203.00
21/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20331	18	20	18	0.00
21/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20321	18	20	18	0.00
21/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20341	18	20	18	0.00
21/11/2017	R202 On 03-May-18			Bond Future	233.02	235.6621	233.0217	235.6621	0.00
21/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	103	0	0	0	0.00
21/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	103	0	0	0	0.00
21/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	103	0	0	0	0.00
21/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14571	12	15	12	0.00
21/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14552	12	15	12	0.00
21/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14561	12	15	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	R204 On 01-February-18			Bond Future	7.91	101.1561	101.0948	101.1561	42,299.00
21/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	15	0	0	0	0.00
21/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	17	0	0	0	0.00
21/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	16	0	0	0	0.00
21/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	554	0	1	0	0.00
21/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	547	0	1	0	0.00
21/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	562	1	1	1	0.00
21/11/2017	R204 On 03-May-18			Bond Future	8.07	103.0402	102.9783	103.0402	0.00
21/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	28	0	0	0	0.00
21/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	29	0	0	0	0.00
21/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	28	0	0	0	0.00
21/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	619	1	1	1	0.00
21/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	614	1	1	1	0.00
21/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	608	1	1	1	0.00
21/11/2017	R207 On 01-February-18			Bond Future	8.24	98.8237	98.6892	98.8237	46,959.00
21/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	34	0	0	0	0.00
21/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	37	0	0	0	0.00
21/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	35	0	0	0	0.00
21/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1158	1	1	1	0.00
21/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1126	1	1	1	0.00
21/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1142	1	1	1	0.00
21/11/2017	R207 On 03-May-18			Bond Future	8.36	100.6643	100.5278	100.6643	0.00
21/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	103	0	0	0	0.00
21/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	100	0	0	0	0.00
21/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	98	0	0	0	0.00
21/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1322	1	1	1	0.00
21/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1335	1	1	1	0.00
21/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1309	1	1	1	0.00
21/11/2017	R208 On 01-February-18			Bond Future	8.49	97.8692	97.6731	97.8692	34,776.00
21/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	77	0	0	0	0.00
21/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	81	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
21/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	74	0	0	0	0.00
21/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1820	2	2	2	0.00
21/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1796	2	2	2	0.00
21/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1772	2	2	2	0.00
21/11/2017	R208 On 03-May-18			Bond Future	8.58	96.2908	96.0917	96.2908	0.00
21/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	173	0	0	0	0.00
21/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	182	0	0	0	0.00
21/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	178	0	0	0	0.00
21/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	2130	2	2	2	0.00
21/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	2151	2	2	2	0.00
21/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2172	2	2	2	0.00
21/11/2017	R209 On 01-February-18			Bond Future	10.31	69.5252	69.1577	69.5252	153,396.00
21/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	307	0	0	0	0.00
21/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	437	1	0	1	0.00
21/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	683	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	449	1	0	1	0.00
21/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	462	1	0	1	0.00
21/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1126	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	634	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	129	0	0	0	220.00
21/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	488	1	0	1	5,000.00
21/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	906	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	700	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	124	0	0	0	157.00
21/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	666	1	1	1	0.00
21/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	247	0	0	0	739.00
21/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1431	2	1	2	0.00
21/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	4013	4	4	4	0.00
21/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	4170	4	4	4	0.00
21/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2426	2	2	2	3,000.00
21/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3512	3	4	3	7,500.00
21/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	6470	6	6	6	0.00
21/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3416	3	3	3	739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	5294	5	5	5	0.00
21/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	3322	3	3	3	157.00
21/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	6534	6	7	6	0.00
21/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2831	3	3	3	7,500.00
21/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1992	2	2	2	739.00
21/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	4223	4	4	4	0.00
21/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	3369	3	3	3	220.00
21/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4886	5	5	5	377.00
21/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	4117	4	4	4	0.00
21/11/2017	R209 On 03-May-18			Bond Future	10.39	67.6708	67.2969	67.6708	0.00
21/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1322	1	1	1	0.00
21/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2178	2	2	2	0.00
21/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	3782	4	4	4	0.00
21/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1134	1	1	1	435.00
21/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1638	2	2	2	0.00
21/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1302	1	1	1	0.00
21/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1342	1	1	1	0.00
21/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	4018	4	4	4	5,000.00
21/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4698	4	5	4	0.00
21/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4609	4	5	4	0.00
21/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4653	4	5	4	0.00
21/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	3198	3	3	3	435.00
21/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1800	2	2	2	435.00
21/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	5111	5	5	5	0.00
21/11/2017	R209 On 02-August-18			Bond Future	10.46	68.9588	68.5771	68.9588	0.00
21/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	4642	5	5	5	0.00
21/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	2738	3	3	3	0.00
21/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1518	2	2	2	435.00
21/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3198	3	3	3	0.00
21/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3255	3	3	3	0.00
21/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3226	3	3	3	0.00
21/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6507	6	7	6	0.00
21/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3690	4	4	4	0.00
21/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3628	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3659	3	4	3	0.00
21/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	4252	4	4	4	435.00
21/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2479	2	2	2	435.00
21/11/2017	R209 On 01-November-18			Bond Future	10.54	67.1162	66.7280	67.1162	0.00
21/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	65840	66	66	66	0.00
21/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	65840	66	66	66	0.00
21/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4133	4	4	4	0.00
21/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2500	3	2	3	0.00
21/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	65840	66	66	66	0.00
21/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1386	1	1	1	435.00
21/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	6137	6	6	6	435.00
21/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3967	4	4	4	435.00
21/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8957	9	9	9	0.00
21/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 01-February-18			Bond Future	182.11	182.7833	182.1118	182.7833	2,159.00
21/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	10268	10	10	10	0.00
21/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	10258	10	10	10	0.00
21/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	10248	10	10	10	0.00
21/11/2017	R210 On 03-May-18			Bond Future	183.10	183.7790	183.0959	183.7790	0.00
21/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	8354	8	8	8	0.00
21/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	8344	8	8	8	0.00
21/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	8364	8	8	8	0.00
21/11/2017	R212 On 01-February-18			Bond Future	149.42	149.4943	149.4200	149.4943	4,869.00
21/11/2017	R212 On 01-February-18	154.70	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
21/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5270	5	5	5	0.00
21/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5280	5	5	5	0.00
21/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5290	5	5	5	0.00
21/11/2017	R212 On 03-May-18			Bond Future	152.22	152.2920	152.2171	152.2920	0.00
21/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
21/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2073	2	2	2	0.00
21/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2083	2	2	2	0.00
21/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2063	2	2	2	0.00
21/11/2017	R213 On 01-February-18			Bond Future	10.09	81.3145	80.9152	81.3145	58,184.00
21/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	354	0	0	0	0.00
21/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	344	0	0	0	0.00
21/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	333	0	0	0	0.00
21/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4525	4	5	4	0.00
21/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4579	4	5	4	0.00
21/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4470	4	4	4	0.00
21/11/2017	R213 On 03-May-18			Bond Future	10.17	79.2795	78.8733	79.2795	0.00
21/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1127	1	1	1	0.00
21/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1145	1	1	1	0.00
21/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1163	1	1	1	0.00
21/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4772	5	5	5	0.00
21/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4863	5	5	5	0.00
21/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4817	5	5	5	0.00
21/11/2017	R214 On 01-February-18			Bond Future	10.50	68.8424	68.3729	68.8424	50,361.00
21/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	374	0	0	0	0.00
21/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	396	0	0	0	0.00
21/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	385	0	0	0	0.00
21/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4688	4	5	4	0.00
21/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4631	4	5	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
21/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4745	4	5	4	0.00
21/11/2017	R214 On 03-May-18			Bond Future	10.57	66.8287	66.3509	66.8287	0.00
21/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1272	1	1	1	0.00
21/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1292	1	1	1	0.00
21/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1253	1	1	1	0.00
21/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	5080	5	5	5	0.00
21/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	5033	5	5	5	0.00
21/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4986	5	5	5	0.00
21/11/2017	R248 On 01-February-18			Bond Future	10.57	87.9125	87.4021	87.9125	102,408.00
21/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	491	1	0	1	0.00
21/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	520	1	1	1	0.00
21/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	505	1	1	1	0.00
21/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	6027	6	6	6	0.00
21/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5883	5	6	5	0.00
21/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5955	6	6	6	0.00
21/11/2017	R248 On 03-May-18			Bond Future	10.65	85.1130	84.5935	85.1130	0.00
21/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	1677	2	2	2	0.00
21/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1652	2	2	2	0.00
21/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1627	2	2	2	0.00
21/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	6350	6	6	6	0.00
21/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	6409	6	6	6	0.00
21/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	6291	6	6	6	0.00