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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	2025 On 01-February-18			Bond Future	127.40	127.5838	127.4015	127.5838	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6499	6	6499	6	0.00
20/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6479	6	6479	6	0.00
20/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6489	6	6489	6	0.00
20/11/2017	2025 On 03-May-18			Bond Future	129.79	129.9725	129.7857	129.9725	0.00
20/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3424	3	3424	3	0.00
20/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3414	3	3414	3	0.00
20/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3434	3	3434	3	0.00
20/11/2017	2025 On 02-August-18			Bond Future	132.24	132.4348	132.2411	132.4348	0.00
20/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4419	4	4419	4	0.00
20/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4429	4	4429	4	0.00
20/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4409	4	4409	4	0.00
20/11/2017	2029 On 01-February-18			Bond Future	98.66	98.8647	98.6565	98.8647	1,370.00
20/11/2017	2029 On 03-May-18			Bond Future	99.48	99.6976	99.4848	99.6976	0.00
20/11/2017	2029 On 02-August-18			Bond Future	101.40	101.6206	101.4011	101.6206	0.00
20/11/2017	2030 On 01-February-18			Bond Future	9.94	87.0898	9.9414	87.0898	63,494.00
20/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3682	3	3682	3	0.00
20/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3616	3	3616	3	0.00
20/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3549	3	3549	3	0.00
20/11/2017	2030 On 03-May-18			Bond Future	10.03	88.7119	10.0266	88.7119	0.00
20/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3324	3	3324	3	0.00
20/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3260	3	3260	3	0.00
20/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3389	3	3389	3	0.00
20/11/2017	2030 On 02-August-18			Bond Future	10.11	86.3967	10.1113	86.3967	0.00
20/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3995	4	3995	4	0.00
20/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4124	4	4124	4	0.00
20/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	4060	4	4060	4	0.00
20/11/2017	2032 On 01-February-18			Bond Future	10.14	89.3124	10.1390	89.3124	42,573.00
20/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	516	1	516	1	0.00
20/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	227	0	227	0	7,800.00
20/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	501	1	501	1	0.00
20/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	162	0	162	0	7,500.00
20/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	365	0	365	0	750.00
20/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	313	0	313	0	6,800.00
20/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	488	1	488	1	0.00
20/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6763	6	6763	6	0.00
20/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4489	4	4489	4	0.00
20/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5140	5	5140	5	0.00
20/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5449	5	5449	5	0.00
20/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4546	4	4546	4	0.00
20/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4432	4	4432	4	0.00
20/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	6091	6	6091	6	0.00
20/11/2017	2032 On 03-May-18			Bond Future	10.22	86.8190	10.2230	86.8190	0.00
20/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1452	2	1452	2	0.00
20/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1474	2	1474	2	0.00
20/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1496	2	1496	2	0.00
20/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4889	5	4889	5	0.00
20/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4984	5	4984	5	0.00
20/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4936	5	4936	5	0.00
20/11/2017	2032 On 02-August-18			Bond Future	10.30	88.4735	10.3038	88.4735	0.00
20/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2031	2	2031	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2008	2	2008	2	0.00
20/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1985	2	1985	2	0.00
20/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6245	6	6245	6	0.00
20/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6292	6	6292	6	0.00
20/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6199	6	6199	6	0.00
20/11/2017	2033 On 01-February-18			Bond Future	101.69	101.9603	101.6868	101.9603	5,283.00
20/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	7963	8	7963	8	0.00
20/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	7973	8	7973	8	0.00
20/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	7953	8	7953	8	0.00
20/11/2017	2033 On 03-May-18			Bond Future	102.50	102.7806	102.5014	102.7806	0.00
20/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	5189	5	5189	5	0.00
20/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	5199	5	5199	5	0.00
20/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	5209	5	5209	5	0.00
20/11/2017	2033 On 02-August-18			Bond Future	104.48	104.7630	104.4757	104.7630	0.00
20/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	5454	5	5454	5	0.00
20/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	5464	5	5464	5	0.00
20/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	5444	5	5444	5	0.00
20/11/2017	2037 On 01-February-18			Bond Future	10.42	84.8437	10.4179	84.8437	54,352.00
20/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	609	1	609	1	2,000.00
20/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	516	1	516	1	0.00
20/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	531	1	531	1	0.00
20/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	502	1	502	1	0.00
20/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1670	2	1670	2	0.00
20/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3250	4	3250	4	0.00
20/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1126	1	1126	1	2,000.00

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20/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2378	2	2378	2	2,000.00
20/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4922	5	4922	5	0.00
20/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	5048	5	5048	5	0.00
20/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4613	4	4613	4	0.00
20/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4985	5	4985	5	0.00
20/11/2017	2037 On 03-May-18			Bond Future	10.50	86.4240	10.5038	86.4240	0.00
20/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1677	2	1677	2	0.00
20/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1725	2	1725	2	0.00
20/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1701	2	1701	2	0.00
20/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5538	5	5538	5	0.00
20/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5590	5	5590	5	0.00
20/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5487	5	5487	5	0.00
20/11/2017	2037 On 02-August-18			Bond Future	10.59	83.8147	10.5894	83.8147	0.00
20/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2160	2	2160	2	0.00
20/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2184	2	2184	2	0.00
20/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2209	2	2209	2	0.00
20/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6707	6	6707	6	0.00
20/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6809	7	6809	7	0.00
20/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6758	6	6758	6	0.00
20/11/2017	2038 On 01-February-18			Bond Future	121.54	122.1366	121.5417	122.1366	18,979.00
20/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	15388	15	15388	15	0.00
20/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	15408	15	15408	15	0.00
20/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	15398	15	15398	15	0.00
20/11/2017	2038 On 03-May-18			Bond Future	123.82	124.4232	123.8164	124.4232	0.00
20/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	8454	8	8454	8	0.00
20/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	8474	8	8474	8	0.00
20/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	8464	8	8464	8	0.00
20/11/2017	2038 On 02-August-18			Bond Future	126.15	126.7730	126.1512	126.7730	0.00

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20/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	8379	8	8379	8	0.00
20/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	8389	8	8389	8	0.00
20/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	8399	8	8399	8	0.00
20/11/2017	2040 On 01-February-18			Bond Future	10.51	87.7273	10.5084	87.7273	25,982.00
20/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	508	1	508	1	0.00
20/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	538	1	538	1	0.00
20/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	523	1	523	1	0.00
20/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5529	5	5529	5	0.00
20/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5461	5	5461	5	0.00
20/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5598	5	5598	5	0.00
20/11/2017	2040 On 03-May-18			Bond Future	10.59	89.3613	10.5947	89.3613	0.00
20/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1852	2	1852	2	0.00
20/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	1878	2	1878	2	0.00
20/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1827	2	1827	2	0.00
20/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5994	6	5994	6	0.00
20/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5939	6	5939	6	0.00
20/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5884	6	5884	6	0.00
20/11/2017	2040 On 02-August-18			Bond Future	10.68	86.5577	10.6808	86.5577	0.00
20/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2340	3	2340	3	0.00
20/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2314	2	2314	2	0.00
20/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2288	2	2288	2	0.00
20/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7272	7	7272	7	0.00
20/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7327	7	7327	7	0.00
20/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7217	7	7217	7	0.00
20/11/2017	2044 On 01-February-18			Bond Future	10.55	84.7880	10.5469	84.7880	17,728.00
20/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	487	1	487	1	0.00
20/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	502	1	502	1	0.00
20/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	516	1	516	1	0.00
20/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5617	5	5617	5	0.00
20/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5757	5	5757	5	0.00
20/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5687	5	5687	5	0.00

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20/11/2017	2044 On 03-May-18			Bond Future	10.63	86.3674	10.6311	86.3674	0.00
20/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	1878	2	1878	2	0.00
20/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1852	2	1852	2	0.00
20/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1826	2	1826	2	0.00
20/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	6009	6	6009	6	0.00
20/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	6065	6	6065	6	0.00
20/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5954	6	5954	6	0.00
20/11/2017	2044 On 02-August-18			Bond Future	10.72	83.6318	10.7151	83.6318	0.00
20/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2268	2	2268	2	0.00
20/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2320	3	2320	3	0.00
20/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2294	3	2294	3	0.00
20/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7397	7	7397	7	0.00
20/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7341	7	7341	7	0.00
20/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7453	7	7453	7	0.00
20/11/2017	2046 On 01-February-18			Bond Future	115.22	116.8241	115.2175	116.8241	21,177.00
20/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	17682	16	17682	16	0.00
20/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	17692	16	17692	16	0.00
20/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	17702	16	17702	16	0.00
20/11/2017	2046 On 03-May-18			Bond Future	115.77	117.4117	115.7742	117.4117	0.00
20/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	12166	11	12166	11	0.00
20/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	12176	11	12176	11	0.00
20/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	12156	11	12156	11	0.00
20/11/2017	2046 On 02-August-18			Bond Future	118.00	119.6763	118.0042	119.6763	0.00
20/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	10786	9	10786	9	0.00
20/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	10766	9	10766	9	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
20/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	10776	9	10776	9	0.00
20/11/2017	2050 On 01-February-18			Bond Future	119.97	120.5083	119.9737	120.5083	24,032.00
20/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	20266	20	20266	20	0.00
20/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	20256	20	20256	20	0.00
20/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	20276	20	20276	20	0.00
20/11/2017	2050 On 03-May-18			Bond Future	122.22	122.7645	122.2190	122.7645	0.00
20/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	13411	13	13411	13	0.00
20/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	13391	13	13391	13	0.00
20/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	13401	13	13401	13	0.00
20/11/2017	2050 On 02-August-18			Bond Future	122.84	123.3991	122.8399	123.3991	0.00
20/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	14700	14	14700	14	0.00
20/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	14680	14	14680	14	0.00
20/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	14690	14	14690	14	0.00
20/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	AL37 On 01-February-18			Index Future	552.55	554.0250	552.5520	554.0250	0.00
20/11/2017	AL37 On 03-May-18			Index Future	562.85	564.3460	562.8450	564.3460	0.00
20/11/2017	AL37 On 02-August-18			Index Future	573.56	575.1010	573.5580	575.1010	0.00
20/11/2017	AL7T On 01-February-18			Index Future	625.88	628.2750	625.8780	628.2750	0.00
20/11/2017	AL7T On 03-May-18			Index Future	637.54	639.9800	637.5370	639.9800	0.00
20/11/2017	AL7T On 02-August-18			Index Future	649.67	652.1750	649.6720	652.1750	0.00
20/11/2017	ALBI On 01-February-18			Index Future	560.74	563.1490	560.7400	563.1490	774.00
20/11/2017	ALBI On 03-May-18			Index Future	571.19	573.6400	571.1860	573.6400	0.00
20/11/2017	ALBI On 02-August-18			Index Future	582.06	584.5720	582.0570	584.5720	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
20/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	EL28 On 01-February-18			Bond Future	125.86	126.3251	125.8615	126.3251	0.00
20/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6439	6	6439	6	0.00
20/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6449	6	6449	6	0.00
20/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6429	6	6429	6	0.00
20/11/2017	EL28 On 03-May-18			Bond Future	126.46	126.9308	126.4574	126.9308	0.00
20/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6723	6	6723	6	0.00
20/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6733	6	6733	6	0.00
20/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6743	6	6743	6	0.00
20/11/2017	EL28 On 02-August-18			Bond Future	128.89	129.3790	128.8933	129.3790	0.00
20/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6047	6	6047	6	0.00
20/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6057	6	6057	6	0.00
20/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6037	6	6037	6	0.00
20/11/2017	ES33 On 01-February-18			Bond Future	11.54	74.3981	11.5360	74.3981	9,466.00
20/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	3014	3	3014	3	0.00
20/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	3133	3	3133	3	0.00
20/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	3074	3	3074	3	0.00
20/11/2017	ES33 On 03-May-18			Bond Future	11.66	71.9926	11.6627	71.9926	0.00
20/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2537	2	2537	2	0.00
20/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2594	2	2594	2	0.00
20/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2479	2	2479	2	0.00
20/11/2017	ES33 On 02-August-18			Bond Future	11.79	73.3645	11.7873	73.3645	0.00
20/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
20/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3489	3	3489	3	0.00
20/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3604	3	3604	3	0.00
20/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3546	3	3546	3	0.00
20/11/2017	ES42 On 01-February-18			Bond Future	11.77	76.7474	11.7676	76.7474	7,957.00
20/11/2017	ES42 On 03-May-18			Bond Future	11.90	73.9158	11.8964	73.9158	0.00
20/11/2017	ES42 On 02-August-18			Bond Future	12.02	75.3244	12.0208	75.3244	0.00
20/11/2017	GOVI On 01-February-18			GOVI	559.02	561.4780	559.0190	561.4780	795.00
20/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	220010	20	220010	20	0.00
20/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	220110	20	220110	20	0.00
20/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	220210	20	220210	20	0.00
20/11/2017	GOVI On 03-May-18			GOVI	569.43	571.9380	569.4330	571.9380	0.00
20/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	208470	18	208470	18	0.00
20/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	208570	18	208570	18	0.00
20/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	208370	18	208370	18	0.00
20/11/2017	GOVI On 02-August-18			GOVI	580.27	582.8370	580.2710	582.8370	0.00
20/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
20/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	254290	23	254290	23	0.00
20/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	254390	23	254390	23	0.00
20/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	254490	23	254490	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2017	IGOV On 01-February-18			Index Future	243.77	244.5220	243.7740	244.5220	874.00
20/11/2017	IGOV On 03-May-18			Index Future	248.34	249.1010	248.3370	249.1010	272.00
20/11/2017	IGOV On 02-August-18			Index Future	253.12	253.9050	253.1200	253.9050	0.00
20/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
20/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7181	99.7185	99.7181	0.00
20/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9288	99.9335	99.9288	0.00
20/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.1806	100.1910	100.1806	0.00
20/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
20/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0021	99.0029	99.0021	0.00
20/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6159	98.6190	98.6159	0.00
20/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6504	98.6616	98.6504	0.00
20/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.17	99.1600	99.1700	99.1600	0.00
20/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.6749	99.6966	99.6749	0.00
20/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.24	100.2057	100.2361	100.2057	0.00
20/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.79	100.7503	100.7871	100.7503	0.00
20/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.79	97.6422	97.7920	97.6422	0.00
20/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.17	96.9981	97.1700	96.9981	0.00
20/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.52	96.3247	96.5176	96.3247	0.00
20/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.84	96.6291	96.8438	96.6291	0.00
20/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.16	98.9263	99.1571	98.9263	51.00
20/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.42	99.1782	99.4236	99.1782	0.00
20/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.75	100.4867	100.7476	100.4867	0.00
20/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.05	102.7797	103.0510	102.7797	0.00
20/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.80	98.5086	98.8002	98.5086	0.00
20/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.94	95.6343	95.9393	95.6343	0.00
20/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.78	94.4672	94.7848	94.4672	0.00
20/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.96	96.6366	96.9608	96.6366	0.00
20/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.70	100.3802	100.7016	100.3802	0.00
20/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.35	99.0289	99.3529	99.0289	0.00
20/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.41	101.0881	101.4058	101.0881	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
20/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.06	104.7535	105.0610	104.7535	0.00
20/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
20/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
20/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
20/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
20/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
20/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/11/2017	R023 On 01-February-18			Bond Future	8.77	99.6014	8.7707	99.6014	61,187.00
20/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	301	0	301	0	0.00
20/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	310	0	310	0	0.00
20/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	292	0	292	0	0.00
20/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2117	2	2117	2	0.00
20/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2086	2	2086	2	0.00
20/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2055	2	2055	2	0.00
20/11/2017	R023 On 03-May-18			Bond Future	8.85	97.5270	8.8455	97.5270	0.00
20/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	543	1	543	1	0.00
20/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	564	1	564	1	0.00
20/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	554	1	554	1	0.00
20/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2677	2	2677	2	0.00
20/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2705	2	2705	2	0.00
20/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2733	3	2733	3	0.00
20/11/2017	R035 On 01-February-18			Bond Future	10.34	92.6783	10.3425	92.6783	53,530.00
20/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4522	4	4522	4	0.00
20/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4600	4	4600	4	0.00
20/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4444	4	4444	4	0.00
20/11/2017	R035 On 03-May-18			Bond Future	10.43	89.9045	10.4261	89.9045	0.00
20/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3946	3	3946	3	0.00
20/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3870	3	3870	3	0.00
20/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3794	3	3794	3	0.00
20/11/2017	R186 On 01-February-18			Bond Future	9.46	107.9420	9.4576	107.9420	96,882.00
20/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	96	0	96	0	1,460.00
20/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	3	0	3	0	1,460.00
20/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	473	1	473	1	0.00
20/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	531	1	531	1	0.00
20/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1009	1	1009	1	0.00
20/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	502	1	502	1	0.00
20/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	244	0	244	0	0.00
20/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2245	0	2245	0	0.00
20/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	487	1	487	1	0.00
20/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3597	3	3597	3	0.00
20/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3399	3	3399	3	6,200.00
20/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4723	4	4723	4	775.00
20/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2298	2	2298	2	775.00
20/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	1068	0	1068	0	1,950.00
20/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3498	3	3498	3	0.00
20/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3547	3	3547	3	0.00
20/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6218	6	6218	6	0.00
20/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11249	11	11249	11	0.00
20/11/2017	R186 On 03-May-18			Bond Future	9.54	109.9528	9.5423	109.9528	0.00
20/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1076	1	1076	1	0.00
20/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1058	1	1058	1	0.00
20/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1041	1	1041	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
20/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4882	5	4882	5	0.00
20/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4928	5	4928	5	0.00
20/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4837	5	4837	5	0.00
20/11/2017	R197 On 01-February-18			Bond Future	293.61	293.6363	293.6059	293.6363	2,350.00
20/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	8054	8	8054	8	0.00
20/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	8064	8	8064	8	0.00
20/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	8074	8	8074	8	0.00
20/11/2017	R197 On 03-May-18			Bond Future	299.10	299.1339	299.1006	299.1339	0.00
20/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	5349	5	5349	5	0.00
20/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	5359	5	5359	5	0.00
20/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	5339	5	5339	5	0.00
20/11/2017	R202 On 01-February-18			Bond Future	231.33	231.6434	231.3326	231.6434	22,190.00
20/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
20/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
20/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
20/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	17738	17	17738	17	0.00
20/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	17728	17	17728	17	0.00
20/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	17748	17	17748	17	0.00
20/11/2017	R202 On 03-May-18			Bond Future	235.66	235.9804	235.6621	235.9804	0.00
20/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	241	0	241	0	0.00
20/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	240	0	240	0	0.00
20/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	239	0	239	0	0.00
20/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	12067	12	12067	12	0.00
20/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	12049	12	12049	12	0.00
20/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	12058	12	12058	12	0.00
20/11/2017	R204 On 01-February-18			Bond Future	7.83	101.2181	7.8332	101.2181	42,299.00
20/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	22	0	22	0	0.00
20/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	24	0	24	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
20/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	23	0	23	0	0.00
20/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	500	0	500	0	0.00
20/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	492	0	492	0	0.00
20/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	507	0	507	0	0.00
20/11/2017	R204 On 03-May-18			Bond Future	7.96	103.1036	7.9637	103.1036	0.00
20/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	37	0	37	0	0.00
20/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	38	0	38	0	0.00
20/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	36	0	36	0	0.00
20/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	565	1	565	1	0.00
20/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	560	1	560	1	0.00
20/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	555	1	555	1	0.00
20/11/2017	R207 On 01-February-18			Bond Future	8.16	98.9689	8.1640	98.9689	42,231.00
20/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	48	0	48	0	0.00
20/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	53	0	53	0	0.00
20/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	51	0	51	0	0.00
20/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1038	1	1038	1	0.00
20/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1007	1	1007	1	0.00
20/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1023	1	1023	1	0.00
20/11/2017	R207 On 03-May-18			Bond Future	8.27	100.8125	8.2732	100.8125	0.00
20/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	128	0	128	0	0.00
20/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	125	0	125	0	0.00
20/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	122	0	122	0	0.00
20/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1210	1	1210	1	0.00
20/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1222	1	1222	1	0.00
20/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1197	1	1197	1	0.00
20/11/2017	R208 On 01-February-18			Bond Future	8.41	98.0805	8.4110	98.0805	34,776.00
20/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	105	0	105	0	0.00
20/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	109	0	109	0	0.00
20/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	101	0	101	0	0.00
20/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1650	1	1650	1	0.00
20/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1627	1	1627	1	0.00
20/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1604	1	1604	1	0.00
20/11/2017	R208 On 03-May-18			Bond Future	8.50	96.5063	8.4951	96.5063	0.00
20/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	210	0	210	0	0.00

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20/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	221	0	221	0	0.00
20/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	216	0	216	0	0.00
20/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1969	2	1969	2	0.00
20/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1989	2	1989	2	0.00
20/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2009	2	2009	2	0.00
20/11/2017	R209 On 01-February-18			Bond Future	10.25	69.8961	10.2518	69.8961	153,296.00
20/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	373	0	373	0	0.00
20/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	522	1	522	1	0.00
20/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	799	1	799	1	0.00
20/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	536	1	536	1	0.00
20/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	550	1	550	1	0.00
20/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1288	1	1288	1	0.00
20/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	744	1	744	1	0.00
20/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	162	0	162	0	220.00
20/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	580	1	580	1	5,000.00
20/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1047	1	1047	1	0.00
20/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	157	0	157	0	157.00
20/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	781	1	781	1	0.00
20/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	302	0	302	0	739.00
20/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	818	1	818	1	0.00
20/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1618	2	1618	2	0.00
20/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3737	3	3737	3	0.00
20/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3889	4	3889	4	0.00
20/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2220	2	2220	2	3,000.00
20/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3255	3	3255	3	7,500.00
20/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	6136	6	6136	6	0.00
20/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	3073	3	3073	3	157.00
20/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	6199	6	6199	6	0.00
20/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3163	3	3163	3	739.00
20/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4982	5	4982	5	0.00
20/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2604	2	2604	2	7,500.00
20/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1812	2	1812	2	739.00
20/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3940	4	3940	4	0.00
20/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	3118	3	3118	3	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4584	4	4584	4	377.00
20/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3838	4	3838	4	0.00
20/11/2017	R209 On 03-May-18			Bond Future	10.33	68.0489	10.3268	68.0489	0.00
20/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1455	2	1455	2	0.00
20/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2362	3	2362	3	0.00
20/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4031	4	4031	4	0.00
20/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1254	1	1254	1	435.00
20/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1792	2	1792	2	0.00
20/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1434	2	1434	2	0.00
20/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1476	2	1476	2	0.00
20/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3798	4	3798	4	5,000.00
20/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4456	4	4456	4	0.00
20/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4369	4	4369	4	0.00
20/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4412	4	4412	4	0.00
20/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	3008	3	3008	3	435.00
20/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1676	2	1676	2	435.00
20/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4857	5	4857	5	0.00
20/11/2017	R209 On 02-August-18			Bond Future	10.40	69.3457	10.3985	69.3457	0.00
20/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	4889	5	4889	5	0.00
20/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	2922	3	2922	3	0.00
20/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1642	2	1642	2	435.00
20/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3400	4	3400	4	0.00
20/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3459	4	3459	4	0.00
20/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3429	4	3429	4	0.00
20/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6250	6	6250	6	0.00
20/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3510	3	3510	3	0.00
20/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3450	3	3450	3	0.00
20/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3480	3	3480	3	0.00
20/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	4054	4	4054	4	435.00
20/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2345	2	2345	2	435.00
20/11/2017	R209 On 01-November-18			Bond Future	10.47	67.5095	10.4748	67.5095	0.00
20/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66228	67	66228	67	0.00
20/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66228	67	66228	67	0.00
20/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4351	5	4351	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
20/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2659	3	2659	3	0.00
20/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66228	67	66228	67	0.00
20/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1492	2	1492	2	435.00
20/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5908	6	5908	6	435.00
20/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3796	4	3796	4	435.00
20/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8674	8	8674	8	0.00
20/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 01-February-18			Bond Future	182.78	183.4585	182.7833	183.4585	2,159.00
20/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	9597	9	9597	9	0.00
20/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	9587	9	9587	9	0.00
20/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	9577	9	9577	9	0.00
20/11/2017	R210 On 03-May-18			Bond Future	183.78	184.4683	183.7790	184.4683	0.00
20/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	7671	7	7671	7	0.00
20/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	7661	7	7661	7	0.00
20/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	7681	7	7681	7	0.00
20/11/2017	R212 On 01-February-18			Bond Future	149.49	149.5100	149.4943	149.5100	4,869.00
20/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5196	5	5196	5	0.00
20/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5206	5	5206	5	0.00
20/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5216	5	5216	5	0.00
20/11/2017	R212 On 03-May-18			Bond Future	152.29	152.3092	152.2920	152.3092	0.00
20/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
20/11/2017	R212 On 03-May-18	154.29	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
20/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	1998	2	1998	2	0.00
20/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2008	2	2008	2	0.00
20/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	1988	2	1988	2	0.00
20/11/2017	R213 On 01-February-18			Bond Future	10.02	81.7170	10.0227	81.7170	58,091.00
20/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	434	1	434	1	0.00
20/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	422	1	422	1	0.00
20/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	410	1	410	1	0.00
20/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4204	4	4204	4	0.00
20/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4257	4	4257	4	0.00
20/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4151	4	4151	4	0.00
20/11/2017	R213 On 03-May-18			Bond Future	10.10	79.6898	10.1008	79.6898	0.00
20/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1258	1	1258	1	0.00
20/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1278	1	1278	1	0.00
20/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1297	1	1297	1	0.00
20/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4500	4	4500	4	0.00
20/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4588	4	4588	4	0.00
20/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4544	4	4544	4	0.00
20/11/2017	R214 On 01-February-18			Bond Future	10.42	69.2213	10.4198	69.2213	50,369.00
20/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	468	1	468	1	0.00
20/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	494	1	494	1	0.00
20/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	481	1	481	1	0.00
20/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4315	4	4315	4	0.00
20/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4260	4	4260	4	0.00
20/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4370	4	4370	4	0.00
20/11/2017	R214 On 03-May-18			Bond Future	10.49	67.2148	10.4943	67.2148	0.00
20/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1434	2	1434	2	0.00
20/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1455	2	1455	2	0.00
20/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1413	2	1413	2	0.00
20/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4762	5	4762	5	0.00
20/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4717	4	4717	4	0.00
20/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4672	4	4672	4	0.00
20/11/2017	R248 On 01-February-18			Bond Future	10.50	88.4291	10.5027	88.4291	104,037.00
20/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	596	1	596	1	0.00
20/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	629	1	629	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
20/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	612	1	612	1	0.00
20/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5621	5	5621	5	0.00
20/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5482	5	5482	5	0.00
20/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5551	5	5551	5	0.00
20/11/2017	R248 On 03-May-18			Bond Future	10.58	85.6395	10.5806	85.6395	0.00
20/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	1857	2	1857	2	0.00
20/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1831	2	1831	2	0.00
20/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1804	2	1804	2	0.00
20/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	6009	6	6009	6	0.00
20/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	6067	6	6067	6	0.00
20/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5952	6	5952	6	0.00