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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
22/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	2025 On 01-February-18			Bond Future	127.36	127.1354	127.3595	127.1354	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
22/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6540	7	6540	7	0.00
22/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6520	7	6520	7	0.00
22/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6530	7	6530	7	0.00
22/11/2017	2025 On 03-May-18			Bond Future	129.74	129.5154	129.7450	129.5154	0.00
22/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3465	4	3465	4	0.00
22/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3455	4	3455	4	0.00
22/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3475	4	3475	4	0.00
22/11/2017	2025 On 02-August-18			Bond Future	132.20	131.9642	132.1996	131.9642	0.00
22/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4460	5	4460	5	0.00
22/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4470	5	4470	5	0.00
22/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4450	5	4450	5	0.00
22/11/2017	2029 On 01-February-18			Bond Future	97.89	97.9074	97.8857	97.9074	1,370.00
22/11/2017	2029 On 03-May-18			Bond Future	98.70	98.7223	98.7011	98.7223	0.00
22/11/2017	2029 On 02-August-18			Bond Future	100.60	100.6228	100.6022	100.6228	0.00
22/11/2017	2030 On 01-February-18			Bond Future	9.94	86.2620	9.9372	86.2620	63,494.00
22/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3656	4	3656	4	0.00
22/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3589	4	3589	4	0.00
22/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3523	4	3523	4	0.00
22/11/2017	2030 On 03-May-18			Bond Future	10.02	87.8691	10.0221	87.8691	0.00
22/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
22/11/2017	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
22/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3297	4	3297	4	0.00
22/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3232	4	3232	4	0.00
22/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3361	4	3361	4	0.00
22/11/2017	2030 On 02-August-18			Bond Future	10.11	85.5348	10.1063	85.5348	0.00
22/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3965	4	3965	4	0.00
22/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4094	5	4094	5	0.00
22/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	4030	5	4030	5	0.00
22/11/2017	2032 On 01-February-18			Bond Future	10.13	88.4324	10.1295	88.4324	42,501.00
22/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	514	0	514	0	0.00
22/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	225	0	225	0	7,800.00
22/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	500	0	500	0	0.00
22/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	160	0	160	0	7,500.00
22/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	363	0	363	0	750.00
22/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	311	0	311	0	6,800.00
22/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	486	0	486	0	0.00
22/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6698	7	6698	7	0.00
22/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4424	5	4424	5	0.00
22/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5075	6	5075	6	0.00
22/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5384	6	5384	6	0.00
22/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4482	5	4482	5	0.00
22/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4367	5	4367	5	0.00
22/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	6026	6	6026	6	0.00
22/11/2017	2032 On 03-May-18			Bond Future	10.21	85.9229	10.2131	85.9229	0.00
22/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1464	1	1464	1	0.00
22/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1486	1	1486	1	0.00
22/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1509	1	1509	1	0.00
22/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4836	5	4836	5	0.00
22/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4931	5	4931	5	0.00
22/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4883	5	4883	5	0.00
22/11/2017	2032 On 02-August-18			Bond Future	10.29	87.5574	10.2933	87.5574	0.00
22/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2019	2	2019	2	0.00

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22/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	1996	2	1996	2	0.00
22/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1974	2	1974	2	0.00
22/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6166	7	6166	7	0.00
22/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6213	7	6213	7	0.00
22/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6119	6	6119	6	0.00
22/11/2017	2033 On 01-February-18			Bond Future	99.96	101.0221	99.9627	101.0221	5,283.00
22/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	9687	9	9687	9	0.00
22/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	9697	9	9697	9	0.00
22/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	9677	9	9677	9	0.00
22/11/2017	2033 On 03-May-18			Bond Future	100.75	101.8248	100.7465	101.8248	0.00
22/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6943	6	6943	6	0.00
22/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6953	6	6953	6	0.00
22/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6963	6	6963	6	0.00
22/11/2017	2033 On 02-August-18			Bond Future	102.69	103.7850	102.6871	103.7850	0.00
22/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	7243	6	7243	6	0.00
22/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	7253	6	7253	6	0.00
22/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	7233	6	7233	6	0.00
22/11/2017	2037 On 01-February-18			Bond Future	10.40	83.9711	10.4035	83.9711	54,223.00
22/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	617	1	617	1	2,000.00
22/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	523	0	523	0	0.00
22/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	538	0	538	0	0.00
22/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	508	0	508	0	0.00
22/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1698	1	1698	1	0.00
22/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3302	3	3302	3	0.00
22/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1074	1	1074	1	2,000.00

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22/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2302	3	2302	3	2,000.00
22/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4825	5	4825	5	0.00
22/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4951	5	4951	5	0.00
22/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4517	5	4517	5	0.00
22/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4888	5	4888	5	0.00
22/11/2017	2037 On 03-May-18			Bond Future	10.49	85.5354	10.4887	85.5354	0.00
22/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1706	2	1706	2	0.00
22/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1754	2	1754	2	0.00
22/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1730	2	1730	2	0.00
22/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5460	6	5460	6	0.00
22/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5512	6	5512	6	0.00
22/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5409	6	5409	6	0.00
22/11/2017	2037 On 02-August-18			Bond Future	10.57	82.9064	10.5736	82.9064	0.00
22/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2168	2	2168	2	0.00
22/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2193	2	2193	2	0.00
22/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2218	2	2218	2	0.00
22/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6606	7	6606	7	0.00
22/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6708	7	6708	7	0.00
22/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6657	7	6657	7	0.00
22/11/2017	2038 On 01-February-18			Bond Future	120.54	119.9924	120.5395	119.9924	19,013.00
22/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	16390	17	16390	17	0.00
22/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	16410	17	16410	17	0.00
22/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	16400	17	16400	17	0.00
22/11/2017	2038 On 03-May-18			Bond Future	122.80	122.2388	122.7972	122.2388	0.00
22/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	9473	10	9473	10	0.00
22/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	9493	10	9493	10	0.00
22/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	9483	10	9483	10	0.00
22/11/2017	2038 On 02-August-18			Bond Future	125.11	124.5419	125.1124	124.5419	0.00

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22/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	9418	10	9418	10	0.00
22/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	9428	10	9428	10	0.00
22/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	9438	10	9438	10	0.00
22/11/2017	2040 On 01-February-18			Bond Future	10.50	86.8029	10.4991	86.8029	25,992.00
22/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	506	0	506	0	0.00
22/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	535	0	535	0	0.00
22/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	520	0	520	0	0.00
22/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5455	6	5455	6	0.00
22/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5387	6	5387	6	0.00
22/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5524	6	5524	6	0.00
22/11/2017	2040 On 03-May-18			Bond Future	10.58	88.4200	10.5849	88.4200	0.00
22/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1838	2	1838	2	0.00
22/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	1864	2	1864	2	0.00
22/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1812	2	1812	2	0.00
22/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5906	6	5906	6	0.00
22/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5851	6	5851	6	0.00
22/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5796	6	5796	6	0.00
22/11/2017	2040 On 02-August-18			Bond Future	10.67	85.5955	10.6705	85.5955	0.00
22/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2362	2	2362	2	0.00
22/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2336	2	2336	2	0.00
22/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2310	2	2310	2	0.00
22/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7217	8	7217	8	0.00
22/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7272	8	7272	8	0.00
22/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7162	8	7162	8	0.00
22/11/2017	2044 On 01-February-18			Bond Future	10.54	83.7842	10.5377	83.7842	17,462.00
22/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	484	0	484	0	0.00
22/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	498	0	498	0	0.00
22/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	512	0	512	0	0.00
22/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5543	6	5543	6	0.00
22/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5683	6	5683	6	0.00
22/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5613	6	5613	6	0.00

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22/11/2017	2044 On 03-May-18			Bond Future	10.62	85.3451	10.6214	85.3451	0.00
22/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	1862	2	1862	2	0.00
22/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1836	2	1836	2	0.00
22/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1810	2	1810	2	0.00
22/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5921	6	5921	6	0.00
22/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5977	6	5977	6	0.00
22/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5865	6	5865	6	0.00
22/11/2017	2044 On 02-August-18			Bond Future	10.70	82.5872	10.7049	82.5872	0.00
22/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2287	2	2287	2	0.00
22/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2339	2	2339	2	0.00
22/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2313	2	2313	2	0.00
22/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7340	8	7340	8	0.00
22/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7284	8	7284	8	0.00
22/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7396	8	7396	8	0.00
22/11/2017	2046 On 01-February-18			Bond Future	112.95	113.4180	112.9533	113.4180	21,177.00
22/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	19947	19	19947	19	0.00
22/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	19957	19	19957	19	0.00
22/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	19967	20	19967	20	0.00
22/11/2017	2046 On 03-May-18			Bond Future	113.47	113.9415	113.4692	113.9415	0.00
22/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	14471	14	14471	14	0.00
22/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	14481	14	14481	14	0.00
22/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	14461	14	14461	14	0.00
22/11/2017	2046 On 02-August-18			Bond Future	115.65	116.1350	115.6549	116.1350	0.00
22/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	13135	13	13135	13	0.00
22/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	13115	13	13115	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
22/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	13125	13	13125	13	0.00
22/11/2017	2050 On 01-February-18			Bond Future	117.88	117.8999	117.8751	117.8999	24,102.00
22/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22365	22	22365	22	0.00
22/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22355	22	22355	22	0.00
22/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22375	22	22375	22	0.00
22/11/2017	2050 On 03-May-18			Bond Future	120.08	120.1071	120.0829	120.1071	0.00
22/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15547	16	15547	16	0.00
22/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15527	16	15527	16	0.00
22/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15537	16	15537	16	0.00
22/11/2017	2050 On 02-August-18			Bond Future	120.66	120.6858	120.6626	120.6858	0.00
22/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16877	17	16877	17	0.00
22/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16857	17	16857	17	0.00
22/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16867	17	16867	17	0.00
22/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	AL37 On 01-February-18			Index Future	552.59	551.1520	552.5880	551.1520	0.00
22/11/2017	AL37 On 03-May-18			Index Future	562.89	561.4220	562.8880	561.4220	0.00
22/11/2017	AL37 On 02-August-18			Index Future	573.61	572.1020	573.6110	572.1020	0.00
22/11/2017	AL7T On 01-February-18			Index Future	625.97	623.4330	625.9720	623.4330	0.00
22/11/2017	AL7T On 03-May-18			Index Future	637.64	635.0500	637.6390	635.0500	0.00
22/11/2017	AL7T On 02-August-18			Index Future	649.79	647.1310	649.7860	647.1310	0.00
22/11/2017	ALBI On 01-February-18			Index Future	560.98	558.2100	560.9770	558.2100	774.00
22/11/2017	ALBI On 03-May-18			Index Future	571.43	568.6120	571.4330	568.6120	0.00
22/11/2017	ALBI On 02-August-18			Index Future	582.32	579.4290	582.3190	579.4290	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
22/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	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
22/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	EL28 On 01-February-18			Bond Future	125.83	125.4004	125.8308	125.4004	0.00
22/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6469	7	6469	7	0.00
22/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6479	7	6479	7	0.00
22/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6459	7	6459	7	0.00
22/11/2017	EL28 On 03-May-18			Bond Future	126.43	125.9884	126.4282	125.9884	0.00
22/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6752	7	6752	7	0.00
22/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6762	7	6762	7	0.00
22/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6772	7	6772	7	0.00
22/11/2017	EL28 On 02-August-18			Bond Future	128.86	128.4139	128.8635	128.4139	0.00
22/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6077	7	6077	7	0.00
22/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6087	7	6087	7	0.00
22/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6067	7	6067	7	0.00
22/11/2017	ES33 On 01-February-18			Bond Future	11.52	73.7262	11.5194	73.7262	9,466.00
22/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2922	3	2922	3	0.00
22/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	3041	3	3041	3	0.00
22/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2981	3	2981	3	0.00
22/11/2017	ES33 On 03-May-18			Bond Future	11.65	71.3083	11.6454	71.3083	0.00
22/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
22/11/2017	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
22/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2442	3	2442	3	0.00
22/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2500	3	2500	3	0.00
22/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2385	3	2385	3	0.00
22/11/2017	ES33 On 02-August-18			Bond Future	11.77	72.6648	11.7691	72.6648	0.00
22/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
22/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3391	4	3391	4	0.00
22/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3506	4	3506	4	0.00
22/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3449	4	3449	4	0.00
22/11/2017	ES42 On 01-February-18			Bond Future	11.77	75.9081	11.7667	75.9081	7,957.00
22/11/2017	ES42 On 03-May-18			Bond Future	11.90	73.0611	11.8953	73.0611	0.00
22/11/2017	ES42 On 02-August-18			Bond Future	12.02	74.4510	12.0194	74.4510	0.00
22/11/2017	GOVI On 01-February-18			GOVI	559.28	556.4880	559.2750	556.4880	795.00
22/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	217450	25	217450	25	0.00
22/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	217550	25	217550	25	0.00
22/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	217650	25	217650	25	0.00
22/11/2017	GOVI On 03-May-18			GOVI	569.70	566.8580	569.6990	566.8580	0.00
22/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	205810	23	205810	23	0.00
22/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	205910	23	205910	23	0.00
22/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	205710	23	205710	23	0.00
22/11/2017	GOVI On 02-August-18			GOVI	580.55	577.6410	580.5530	577.6410	0.00
22/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
22/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	251470	28	251470	28	0.00
22/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	251570	28	251570	28	0.00
22/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	251670	28	251670	28	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
22/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2017	IGOV On 01-February-18			Index Future	241.90	241.8470	241.9030	241.8470	876.00
22/11/2017	IGOV On 03-May-18			Index Future	246.43	246.3750	246.4340	246.3750	272.00
22/11/2017	IGOV On 02-August-18			Index Future	251.18	251.1170	251.1810	251.1170	0.00
22/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
22/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7213	99.7237	99.7213	0.00
22/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9413	99.9414	99.9413	0.00
22/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.2048	100.1990	100.2048	0.00
22/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
22/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0055	99.0073	99.0055	0.00
22/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6276	98.6286	98.6276	0.00
22/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6753	98.6691	98.6753	0.00
22/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.2000	99.1900	99.2000	0.00
22/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.7358	99.7212	99.7358	0.00
22/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.27	100.2922	100.2703	100.2922	0.00
22/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.83	100.8569	100.8292	100.8569	0.00
22/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.86	97.8903	97.8648	97.8903	0.00
22/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.26	97.2764	97.2558	97.2764	0.00
22/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.62	96.6335	96.6196	96.6335	0.00
22/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.96	96.9709	96.9605	96.9709	0.00
22/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.28	99.2964	99.2834	99.2964	51.00
22/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.56	99.5796	99.5573	99.5796	0.00
22/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.89	100.9242	100.8866	100.9242	0.00
22/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.19	103.2429	103.1931	103.2429	0.00
22/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.95	99.0676	98.9496	99.0676	0.00
22/11/2017	IS10 On 16-March-26			Interest Rate Swap	96.09	96.2182	96.0907	96.2182	0.00
22/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.94	95.0716	94.9359	95.0716	0.00
22/11/2017	IS10 On 21-September-26			Interest Rate Swap	97.11	97.2483	97.1089	97.2483	0.00
22/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.85	100.9850	100.8512	100.9850	0.00
22/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.52	99.6378	99.5154	99.6378	0.00
22/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.58	101.6841	101.5818	101.6841	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
22/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.25	105.3295	105.2451	105.3295	0.00
22/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
22/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
22/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
22/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
22/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
22/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/11/2017	R023 On 01-February-18			Bond Future	8.77	99.0104	8.7660	99.0104	61,187.00
22/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	297	0	297	0	0.00
22/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	306	0	306	0	0.00
22/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	288	0	288	0	0.00
22/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2095	2	2095	2	0.00
22/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2064	2	2064	2	0.00
22/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2033	2	2033	2	0.00
22/11/2017	R023 On 03-May-18			Bond Future	8.84	96.9253	8.8402	96.9253	0.00
22/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	544	0	544	0	0.00
22/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	565	0	565	0	0.00
22/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	554	0	554	0	0.00
22/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2658	3	2658	3	0.00
22/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2686	3	2686	3	0.00
22/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2714	3	2714	3	0.00
22/11/2017	R035 On 01-February-18			Bond Future	10.33	91.7997	10.3277	91.7997	53,530.00
22/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
22/11/2017	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
22/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0		0	0	0	0.00
22/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4415		5	4415	5	0.00
22/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4493		5	4493	5	0.00
22/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4337		5	4337	5	0.00
22/11/2017	R035 On 03-May-18			Bond Future	10.41		89.0098	10.4107	89.0098	0.00
22/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0		0	0	0	0.00
22/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0		0	0	0	0.00
22/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0		0	0	0	0.00
22/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3837		4	3837	4	0.00
22/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3761		4	3761	4	0.00
22/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3685		4	3685	4	0.00
22/11/2017	R186 On 01-February-18			Bond Future	9.45		107.0588	9.4531	107.0588	94,604.00
22/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	92		0	92	0	1,460.00
22/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	2		0	2	0	1,460.00
22/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	465		0	465	0	0.00
22/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	522		0	522	0	0.00
22/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1001		1	1001	1	0.00
22/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	493		0	493	0	0.00
22/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	238		0	238	0	0.00
22/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2242		2	2242	2	0.00
22/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	479		0	479	0	0.00
22/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3562		4	3562	4	0.00
22/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3363		4	3363	4	6,200.00
22/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4689		5	4689	5	775.00
22/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2262		3	2262	3	775.00
22/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	1038		1	1038	1	1,950.00
22/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3462		4	3462	4	0.00
22/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3512		4	3512	4	0.00
22/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6186		7	6186	7	0.00
22/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11221		12	11221	12	0.00
22/11/2017	R186 On 03-May-18			Bond Future	9.54		109.0534	9.5374	109.0534	0.00
22/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	1842		2	1842	2	1,120.00
22/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	4696		4	4696	4	0.00
22/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1050		1	1050	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
22/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1032	1	1032	1	0.00
22/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1015	1	1015	1	0.00
22/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4827	5	4827	5	0.00
22/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4873	5	4873	5	0.00
22/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	1159	1	1159	1	1,120.00
22/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4781	5	4781	5	0.00
22/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	3280	4	3280	4	0.00
22/11/2017	R197 On 01-February-18			Bond Future	292.28	292.3522	292.2786	292.3522	2,350.00
22/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9381	9	9381	9	0.00
22/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9391	9	9391	9	0.00
22/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9401	9	9401	9	0.00
22/11/2017	R197 On 03-May-18			Bond Future	297.75	297.8252	297.7532	297.8252	0.00
22/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6697	7	6697	7	0.00
22/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6707	7	6707	7	0.00
22/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6687	7	6687	7	0.00
22/11/2017	R202 On 01-February-18			Bond Future	228.69	228.7394	228.6869	228.7394	22,205.00
22/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20383	20	20383	20	0.00
22/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20373	20	20373	20	0.00
22/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20393	20	20393	20	0.00
22/11/2017	R202 On 03-May-18			Bond Future	232.97	233.0217	232.9704	233.0217	0.00
22/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	100	0	100	0	0.00
22/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	100	0	100	0	0.00
22/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	99	0	99	0	0.00
22/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14619	15	14619	15	0.00
22/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14599	15	14599	15	0.00

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22/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14609	15	14609	15	0.00
22/11/2017	R204 On 01-February-18			Bond Future	7.83	101.0948	7.8300	101.0948	42,299.00
22/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	21	0	21	0	0.00
22/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	23	0	23	0	0.00
22/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	22	0	22	0	0.00
22/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	496	1	496	1	0.00
22/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	489	1	489	1	0.00
22/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	504	1	504	1	0.00
22/11/2017	R204 On 03-May-18			Bond Future	7.96	102.9783	7.9571	102.9783	0.00
22/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	37	0	37	0	0.00
22/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	38	0	38	0	0.00
22/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	36	0	36	0	0.00
22/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	561	1	561	1	0.00
22/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	556	1	556	1	0.00
22/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	551	1	551	1	0.00
22/11/2017	R207 On 01-February-18			Bond Future	8.16	98.6892	8.1634	98.6892	46,865.00
22/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	47	0	47	0	0.00
22/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	51	0	51	0	0.00
22/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	49	0	49	0	0.00
22/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1035	1	1035	1	0.00
22/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1004	1	1004	1	0.00
22/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1020	1	1020	1	0.00
22/11/2017	R207 On 03-May-18			Bond Future	8.27	100.5278	8.2717	100.5278	0.00
22/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	127	0	127	0	0.00
22/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	123	0	123	0	0.00
22/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	120	0	120	0	0.00
22/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1206	1	1206	1	0.00
22/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1218	1	1218	1	0.00
22/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1194	1	1194	1	0.00
22/11/2017	R208 On 01-February-18			Bond Future	8.41	97.6731	8.4112	97.6731	34,776.00
22/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	101	0	101	0	0.00
22/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	105	0	105	0	0.00
22/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	97	0	97	0	0.00
22/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1647	2	1647	2	0.00

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22/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1624	2	1624	2	0.00
22/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1601	2	1601	2	0.00
22/11/2017	R208 On 03-May-18			Bond Future	8.49	96.0917	8.4948	96.0917	0.00
22/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	209	0	209	0	0.00
22/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	219	0	219	0	0.00
22/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	214	0	214	0	0.00
22/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1967	2	1967	2	0.00
22/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1987	2	1987	2	0.00
22/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2007	2	2007	2	0.00
22/11/2017	R209 On 01-February-18			Bond Future	10.24	69.1577	10.2378	69.1577	153,396.00
22/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	377	0	377	0	0.00
22/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	528	0	528	0	0.00
22/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	811	1	811	1	0.00
22/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	543	0	543	0	0.00
22/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	557	0	557	0	0.00
22/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1308	1	1308	1	0.00
22/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	755	1	755	1	0.00
22/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	163	0	163	0	220.00
22/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	587	0	587	0	5,000.00
22/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1063	1	1063	1	0.00
22/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	830	1	830	1	0.00
22/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	157	0	157	0	157.00
22/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	792	1	792	1	0.00
22/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	305	0	305	0	739.00
22/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1644	1	1644	1	0.00
22/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3659	4	3659	4	0.00
22/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3810	4	3810	4	0.00
22/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2155	2	2155	2	3,000.00
22/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3180	4	3180	4	7,500.00
22/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	6051	6	6051	6	0.00
22/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3088	3	3088	3	739.00
22/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4899	5	4899	5	0.00
22/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2999	3	2999	3	157.00
22/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	6114	7	6114	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
22/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2534	3	2534	3	7,500.00
22/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1752	2	1752	2	739.00
22/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3861	4	3861	4	0.00
22/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	3043	3	3043	3	220.00
22/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4502	5	4502	5	377.00
22/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3759	4	3759	4	0.00
22/11/2017	R209 On 03-May-18			Bond Future	10.31	67.2969	10.3122	67.2969	0.00
22/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1457	1	1457	1	0.00
22/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2372	2	2372	2	0.00
22/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4046	4	4046	4	0.00
22/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1255	1	1255	1	435.00
22/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1796	2	1796	2	0.00
22/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1436	1	1436	1	0.00
22/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1478	1	1478	1	0.00
22/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3714	4	3714	4	5,000.00
22/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4369	5	4369	5	0.00
22/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4283	5	4283	5	0.00
22/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4326	5	4326	5	0.00
22/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2930	3	2930	3	435.00
22/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4769	5	4769	5	0.00
22/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1602	2	1602	2	435.00
22/11/2017	R209 On 02-August-18			Bond Future	10.38	68.5771	10.3832	68.5771	0.00
22/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	4947	5	4947	5	0.00
22/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	2965	3	2965	3	0.00
22/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1670	2	1670	2	435.00
22/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3448	3	3448	3	0.00
22/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3507	3	3507	3	0.00
22/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3477	3	3477	3	0.00
22/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6187	7	6187	7	0.00
22/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3467	4	3467	4	0.00
22/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3407	4	3407	4	0.00
22/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3437	4	3437	4	0.00
22/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	4007	4	4007	4	435.00
22/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2312	2	2312	2	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2017	R209 On 01-November-18			Bond Future	10.46	66.7280	10.4551	66.7280	0.00
22/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66344	66	66344	66	0.00
22/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66344	66	66344	66	0.00
22/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4418	4	4418	4	0.00
22/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2710	2	2710	2	0.00
22/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66344	66	66344	66	0.00
22/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1524	1	1524	1	435.00
22/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5844	6	5844	6	435.00
22/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3748	4	3748	4	435.00
22/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8591	9	8591	9	0.00
22/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 01-February-18			Bond Future	182.72	182.1118	182.7242	182.1118	2,159.00
22/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	9656	10	9656	10	0.00
22/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	9646	10	9646	10	0.00
22/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	9636	10	9636	10	0.00
22/11/2017	R210 On 03-May-18			Bond Future	183.72	183.0959	183.7217	183.0959	0.00
22/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	7728	8	7728	8	0.00
22/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	7718	8	7718	8	0.00
22/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	7738	8	7738	8	0.00
22/11/2017	R212 On 01-February-18			Bond Future	149.38	149.4200	149.3832	149.4200	4,869.00
22/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5307	5	5307	5	0.00
22/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5317	5	5317	5	0.00
22/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5327	5	5327	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
22/11/2017	R212 On 03-May-18			Bond Future	152.18	152.2171	152.1812	152.2171	0.00
22/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
22/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2109	2	2109	2	0.00
22/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2119	2	2119	2	0.00
22/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2099	2	2099	2	0.00
22/11/2017	R213 On 01-February-18			Bond Future	10.01	80.9152	10.0134	80.9152	58,154.00
22/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	432	0	432	0	0.00
22/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	420	0	420	0	0.00
22/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	408	0	408	0	0.00
22/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4145	5	4145	5	0.00
22/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4198	5	4198	5	0.00
22/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4092	4	4092	4	0.00
22/11/2017	R213 On 03-May-18			Bond Future	10.09	78.8733	10.0909	78.8733	0.00
22/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1267	1	1267	1	0.00
22/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1287	1	1287	1	0.00
22/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1306	1	1306	1	0.00
22/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4450	5	4450	5	0.00
22/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4538	5	4538	5	0.00
22/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4494	5	4494	5	0.00
22/11/2017	R214 On 01-February-18			Bond Future	10.42	68.3729	10.4210	68.3729	50,361.00
22/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	454	0	454	0	0.00
22/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	480	0	480	0	0.00
22/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	467	0	467	0	0.00
22/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4308	5	4308	5	0.00
22/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4253	5	4253	5	0.00
22/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4363	5	4363	5	0.00
22/11/2017	R214 On 03-May-18			Bond Future	10.50	66.3509	10.4954	66.3509	0.00
22/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1425	1	1425	1	0.00
22/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1446	1	1446	1	0.00
22/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1404	1	1404	1	0.00
22/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4760	5	4760	5	0.00
22/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4714	5	4714	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
22/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4669	5	4669	5	0.00
22/11/2017	R248 On 01-February-18			Bond Future	10.49	87.4021	10.4934	87.4021	102,408.00
22/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	590	0	590	0	0.00
22/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	623	1	623	1	0.00
22/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	606	1	606	1	0.00
22/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5543	6	5543	6	0.00
22/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5404	6	5404	6	0.00
22/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5473	6	5473	6	0.00
22/11/2017	R248 On 03-May-18			Bond Future	10.57	84.5935	10.5709	84.5935	0.00
22/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	1838	2	1838	2	0.00
22/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1812	2	1812	2	0.00
22/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1785	2	1785	2	0.00
22/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5916	6	5916	6	0.00
22/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5973	6	5973	6	0.00
22/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5858	6	5858	6	0.00