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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
24/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	2025 On 01-February-18			Bond Future	127.16	127.0938	127.1650	127.0938	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
24/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6735	7	6735	7	0.00
24/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6715	7	6715	7	0.00
24/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6725	7	6725	7	0.00
24/11/2017	2025 On 03-May-18			Bond Future	129.55	129.4751	129.5477	129.4751	0.00
24/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3662	4	3662	4	0.00
24/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3652	4	3652	4	0.00
24/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3672	4	3672	4	0.00
24/11/2017	2025 On 02-August-18			Bond Future	132.00	131.9244	131.9990	131.9244	0.00
24/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4661	5	4661	5	0.00
24/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4671	5	4671	5	0.00
24/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4651	5	4651	5	0.00
24/11/2017	2029 On 01-February-18			Bond Future	97.23	97.3387	97.2317	97.3387	1,370.00
24/11/2017	2029 On 03-May-18			Bond Future	98.04	98.1444	98.0356	98.1444	0.00
24/11/2017	2029 On 02-August-18			Bond Future	99.92	100.0349	99.9242	100.0349	0.00
24/11/2017	2030 On 01-February-18			Bond Future	9.86	87.0930	9.8637	87.0930	63,507.00
24/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3194	3	3194	3	0.00
24/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3127	3	3127	3	0.00
24/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3061	3	3061	3	0.00
24/11/2017	2030 On 03-May-18			Bond Future	9.95	88.7168	9.9457	88.7168	0.00
24/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
24/11/2017	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
24/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2825	3	2825	3	0.00
24/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2760	3	2760	3	0.00
24/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2890	3	2890	3	0.00
24/11/2017	2030 On 02-August-18			Bond Future	10.03	86.4010	10.0272	86.4010	0.00
24/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3486	4	3486	4	0.00
24/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3614	4	3614	4	0.00
24/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3550	4	3550	4	0.00
24/11/2017	2032 On 01-February-18			Bond Future	10.05	89.2826	10.0509	89.2826	42,499.00
24/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	613	1	613	1	0.00
24/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	274	0	274	0	7,800.00
24/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	596	1	596	1	0.00
24/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	197	0	197	0	7,500.00
24/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	437	0	437	0	750.00
24/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	376	0	376	0	6,800.00
24/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	580	1	580	1	0.00
24/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6208	6	6208	6	0.00
24/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3994	4	3994	4	0.00
24/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4622	5	4622	5	0.00
24/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4922	5	4922	5	0.00
24/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4049	4	4049	4	0.00
24/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3939	4	3939	4	0.00
24/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5548	6	5548	6	0.00
24/11/2017	2032 On 03-May-18			Bond Future	10.13	86.7902	10.1316	86.7902	0.00
24/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1633	2	1633	2	0.00
24/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1657	2	1657	2	0.00
24/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1681	2	1681	2	0.00
24/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4471	5	4471	5	0.00
24/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4561	5	4561	5	0.00
24/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4516	5	4516	5	0.00
24/11/2017	2032 On 02-August-18			Bond Future	10.21	88.4435	10.2091	88.4435	0.00
24/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2202	2	2202	2	0.00

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24/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2178	2	2178	2	0.00
24/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2154	2	2154	2	0.00
24/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5800	6	5800	6	0.00
24/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5846	6	5846	6	0.00
24/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5755	6	5755	6	0.00
24/11/2017	2033 On 01-February-18			Bond Future	100.85	99.9537	100.8503	99.9537	5,283.00
24/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8800	10	8800	10	0.00
24/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8810	10	8810	10	0.00
24/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8790	10	8790	10	0.00
24/11/2017	2033 On 03-May-18			Bond Future	101.65	100.7378	101.6515	100.7378	0.00
24/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6039	7	6039	7	0.00
24/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6049	7	6049	7	0.00
24/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6059	7	6059	7	0.00
24/11/2017	2033 On 02-August-18			Bond Future	103.61	102.6782	103.6098	102.6782	0.00
24/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6320	7	6320	7	0.00
24/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6330	7	6330	7	0.00
24/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6310	7	6310	7	0.00
24/11/2017	2037 On 01-February-18			Bond Future	10.31	84.9595	10.3096	84.9595	54,223.00
24/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	762	1	762	1	2,000.00
24/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	650	1	650	1	0.00
24/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	668	1	668	1	0.00
24/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	632	1	632	1	0.00
24/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	2003	2	2003	2	0.00
24/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3758	4	3758	4	0.00
24/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	850	1	850	1	2,000.00

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24/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	1927	2	1927	2	2,000.00
24/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4275	4	4275	4	0.00
24/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4396	5	4396	5	0.00
24/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	3982	4	3982	4	0.00
24/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4335	5	4335	5	0.00
24/11/2017	2037 On 03-May-18			Bond Future	10.39	86.5434	10.3915	86.5434	0.00
24/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1932	2	1932	2	0.00
24/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1985	2	1985	2	0.00
24/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1958	2	1958	2	0.00
24/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4996	5	4996	5	0.00
24/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5045	5	5045	5	0.00
24/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4947	5	4947	5	0.00
24/11/2017	2037 On 02-August-18			Bond Future	10.47	83.9358	10.4732	83.9358	0.00
24/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2409	2	2409	2	0.00
24/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2435	2	2435	2	0.00
24/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2462	2	2462	2	0.00
24/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6145	6	6145	6	0.00
24/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6243	6	6243	6	0.00
24/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6193	6	6193	6	0.00
24/11/2017	2038 On 01-February-18			Bond Future	119.56	119.5743	119.5623	119.5743	19,013.00
24/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	17368	17	17368	17	0.00
24/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	17388	17	17388	17	0.00
24/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	17378	17	17378	17	0.00
24/11/2017	2038 On 03-May-18			Bond Future	121.80	121.8146	121.8026	121.8146	0.00
24/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	10467	10	10467	10	0.00
24/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	10487	10	10487	10	0.00
24/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	10477	10	10477	10	0.00
24/11/2017	2038 On 02-August-18			Bond Future	124.10	124.1108	124.0990	124.1108	0.00

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24/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	10431	10	10431	10	0.00
24/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	10441	10	10441	10	0.00
24/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	10451	10	10451	10	0.00
24/11/2017	2040 On 01-February-18			Bond Future	10.41	87.8503	10.4052	87.8503	25,992.00
24/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	629	1	629	1	0.00
24/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	664	1	664	1	0.00
24/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	646	1	646	1	0.00
24/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4861	5	4861	5	0.00
24/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4796	5	4796	5	0.00
24/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4927	5	4927	5	0.00
24/11/2017	2040 On 03-May-18			Bond Future	10.49	89.4882	10.4877	89.4882	0.00
24/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2079	2	2079	2	0.00
24/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2108	2	2108	2	0.00
24/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2051	2	2051	2	0.00
24/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5411	6	5411	6	0.00
24/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5358	6	5358	6	0.00
24/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5306	5	5306	5	0.00
24/11/2017	2040 On 02-August-18			Bond Future	10.57	86.6864	10.5701	86.6864	0.00
24/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2619	3	2619	3	0.00
24/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2591	3	2591	3	0.00
24/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2563	2	2563	2	0.00
24/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6725	7	6725	7	0.00
24/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6778	7	6778	7	0.00
24/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6672	7	6672	7	0.00
24/11/2017	2044 On 01-February-18			Bond Future	10.44	84.7918	10.4438	84.7918	17,462.00
24/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	602	1	602	1	0.00
24/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	619	1	619	1	0.00
24/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	637	1	637	1	0.00
24/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4947	5	4947	5	0.00
24/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5081	5	5081	5	0.00
24/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5014	5	5014	5	0.00

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24/11/2017	2044 On 03-May-18			Bond Future	10.52	86.3726	10.5244	86.3726	0.00
24/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2105	2	2105	2	0.00
24/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2077	2	2077	2	0.00
24/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2049	2	2049	2	0.00
24/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5426	6	5426	6	0.00
24/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5480	6	5480	6	0.00
24/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5373	6	5373	6	0.00
24/11/2017	2044 On 02-August-18			Bond Future	10.60	83.6366	10.6047	83.6366	0.00
24/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2538	2	2538	2	0.00
24/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2594	2	2594	2	0.00
24/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2566	2	2566	2	0.00
24/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6845	7	6845	7	0.00
24/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6791	7	6791	7	0.00
24/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6899	7	6899	7	0.00
24/11/2017	2046 On 01-February-18			Bond Future	113.82	112.7236	113.8174	112.7236	21,177.00
24/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	19083	20	19083	20	0.00
24/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	19093	20	19093	20	0.00
24/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	19103	20	19103	20	0.00
24/11/2017	2046 On 03-May-18			Bond Future	114.35	113.2358	114.3504	113.2358	0.00
24/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	13590	15	13590	15	0.00
24/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	13600	15	13600	15	0.00
24/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	13580	15	13580	15	0.00
24/11/2017	2046 On 02-August-18			Bond Future	116.55	115.4169	116.5534	115.4169	0.00
24/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	12237	13	12237	13	0.00
24/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	12217	13	12217	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
24/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	12227	13	12227	13	0.00
24/11/2017	2050 On 01-February-18			Bond Future	118.11	117.1033	118.1078	117.1033	24,130.00
24/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22132	23	22132	23	0.00
24/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22122	23	22122	23	0.00
24/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22142	23	22142	23	0.00
24/11/2017	2050 On 03-May-18			Bond Future	120.32	119.2974	120.3209	119.2974	0.00
24/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15309	16	15309	16	0.00
24/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15289	16	15289	16	0.00
24/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15299	16	15299	16	0.00
24/11/2017	2050 On 02-August-18			Bond Future	120.91	119.8619	120.9057	119.8619	0.00
24/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16634	18	16634	18	0.00
24/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16614	18	16614	18	0.00
24/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16624	18	16624	18	0.00
24/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	AL37 On 01-February-18			Index Future	553.37	553.3800	553.3670	553.3800	0.00
24/11/2017	AL37 On 03-May-18			Index Future	563.69	563.6980	563.6880	563.6980	0.00
24/11/2017	AL37 On 02-August-18			Index Future	574.42	574.4370	574.4210	574.4370	0.00
24/11/2017	AL7T On 01-February-18			Index Future	627.98	627.7760	627.9820	627.7760	0.00
24/11/2017	AL7T On 03-May-18			Index Future	639.69	639.4820	639.6940	639.4820	0.00
24/11/2017	AL7T On 02-August-18			Index Future	651.87	651.6650	651.8740	651.6650	0.00
24/11/2017	ALBI On 01-February-18			Index Future	563.98	563.0620	563.9800	563.0620	774.00
24/11/2017	ALBI On 03-May-18			Index Future	574.50	573.5610	574.4980	573.5610	0.00
24/11/2017	ALBI On 02-August-18			Index Future	585.44	584.4880	585.4370	584.4880	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
24/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	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
24/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	EL28 On 01-February-18			Bond Future	124.80	125.8212	124.7992	125.8212	0.00
24/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	7501	6	7501	6	0.00
24/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	7511	6	7511	6	0.00
24/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	7491	6	7491	6	0.00
24/11/2017	EL28 On 03-May-18			Bond Future	125.38	126.4191	125.3782	126.4191	0.00
24/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	7802	7	7802	7	0.00
24/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	7812	7	7812	7	0.00
24/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	7822	7	7822	7	0.00
24/11/2017	EL28 On 02-August-18			Bond Future	127.79	128.8542	127.7936	128.8542	0.00
24/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	7146	6	7146	6	0.00
24/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	7156	6	7156	6	0.00
24/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	7136	6	7136	6	0.00
24/11/2017	ES33 On 01-February-18			Bond Future	11.43	74.4762	11.4294	74.4762	9,466.00
24/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2419	3	2419	3	0.00
24/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2537	3	2537	3	0.00
24/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2478	3	2478	3	0.00
24/11/2017	ES33 On 03-May-18			Bond Future	11.55	72.0733	11.5519	72.0733	0.00
24/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
24/11/2017	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
24/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1928	2	1928	2	0.00
24/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1986	2	1986	2	0.00
24/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1871	2	1871	2	0.00
24/11/2017	ES33 On 02-August-18			Bond Future	11.67	73.4463	11.6723	73.4463	0.00
24/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
24/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2868	3	2868	3	0.00
24/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2983	3	2983	3	0.00
24/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2926	3	2926	3	0.00
24/11/2017	ES42 On 01-February-18			Bond Future	11.68	76.7364	11.6767	76.7364	7,957.00
24/11/2017	ES42 On 03-May-18			Bond Future	11.80	73.9059	11.8017	73.9059	0.00
24/11/2017	ES42 On 02-August-18			Bond Future	11.92	75.3138	11.9225	75.3138	0.00
24/11/2017	GOVI On 01-February-18			GOVI	562.28	561.3770	562.2820	561.3770	794.00
24/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	187380	20	187380	20	0.00
24/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	187480	20	187480	20	0.00
24/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	187580	20	187580	20	0.00
24/11/2017	GOVI On 03-May-18			GOVI	572.77	571.8440	572.7690	571.8440	0.00
24/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	175110	18	175110	18	0.00
24/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	175210	18	175210	18	0.00
24/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	175010	18	175010	18	0.00
24/11/2017	GOVI On 02-August-18			GOVI	583.68	582.7380	583.6750	582.7380	0.00
24/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
24/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	220250	23	220250	23	0.00
24/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	220350	23	220350	23	0.00
24/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	220450	23	220450	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
24/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2017	IGOV On 01-February-18			Index Future	241.74	241.4870	241.7400	241.4870	876.00
24/11/2017	IGOV On 03-May-18			Index Future	246.27	246.0120	246.2690	246.0120	272.00
24/11/2017	IGOV On 02-August-18			Index Future	251.01	250.7500	251.0140	250.7500	0.00
24/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
24/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7201	99.7214	99.7201	0.00
24/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9273	99.9328	99.9273	0.00
24/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.1762	100.1876	100.1762	0.00
24/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
24/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0025	99.0037	99.0025	0.00
24/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6174	98.6234	98.6174	0.00
24/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6453	98.6568	98.6453	0.00
24/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.1600	99.1800	99.1600	0.00
24/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.6857	99.7078	99.6857	0.00
24/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.25	100.2228	100.2537	100.2228	0.00
24/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.82	100.7762	100.8175	100.7762	0.00
24/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.79	97.7344	97.7899	97.7344	0.00
24/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.16	97.0968	97.1618	97.0968	0.00
24/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.51	96.4303	96.5070	96.4303	0.00
24/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.83	96.7402	96.8274	96.7402	0.00
24/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.13	99.0434	99.1340	99.0434	51.00
24/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.39	99.3040	99.3931	99.3040	0.00
24/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.71	100.6224	100.7067	100.6224	0.00
24/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.00	102.9230	103.0013	102.9230	0.00
24/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.65	98.5637	98.6486	98.5637	0.00
24/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.78	95.6790	95.7751	95.6790	0.00
24/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.61	94.5016	94.6101	94.5016	0.00
24/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.77	96.6572	96.7745	96.6572	0.00
24/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.51	100.3910	100.5080	100.3910	0.00
24/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.15	99.0378	99.1510	99.0378	0.00
24/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.20	101.0939	101.1966	101.0939	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
24/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.85	104.7555	104.8464	104.7555	0.00
24/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
24/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
24/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
24/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
24/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
24/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
24/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/11/2017	R023 On 01-February-18			Bond Future	8.72	99.5008	8.7175	99.5008	61,187.00
24/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	332	0	332	0	0.00
24/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	342	0	342	0	0.00
24/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	322	0	322	0	0.00
24/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1939	2	1939	2	0.00
24/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1909	2	1909	2	0.00
24/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1879	2	1879	2	0.00
24/11/2017	R023 On 03-May-18			Bond Future	8.79	97.4261	8.7883	97.4261	0.00
24/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	591	1	591	1	0.00
24/11/2017	R023 On 03-May-18	9.19	Call	Bond Future	2272	0	2272	0	0.00
24/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	614	1	614	1	0.00
24/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	602	1	602	1	0.00
24/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2512	3	2512	3	0.00
24/11/2017	R023 On 03-May-18	9.19	Put	Bond Future	775	0	775	0	2,500.00
24/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2539	3	2539	3	0.00
24/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2566	3	2566	3	0.00
24/11/2017	R035 On 01-February-18			Bond Future	10.24	92.7602	10.2388	92.7602	53,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3768	4	3768	4	0.00
24/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3846	4	3846	4	0.00
24/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3690	4	3690	4	0.00
24/11/2017	R035 On 03-May-18			Bond Future	10.32	89.9894	10.3186	89.9894	0.00
24/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3176	3	3176	3	0.00
24/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3100	3	3100	3	0.00
24/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3024	3	3024	3	0.00
24/11/2017	R186 On 01-February-18			Bond Future	9.39	107.8505	9.3947	107.8505	96,572.00
24/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	108	0	108	0	1,460.00
24/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	3	0	3	0	1,460.00
24/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	531	1	531	1	0.00
24/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	595	1	595	1	0.00
24/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1123	1	1123	1	0.00
24/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	275	0	275	0	0.00
24/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2454	2	2454	2	0.00
24/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	563	1	563	1	0.00
24/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	547	1	547	1	0.00
24/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3267	3	3267	3	0.00
24/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3076	3	3076	3	6,200.00
24/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4366	4	4366	4	775.00
24/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2024	2	2024	2	775.00
24/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3171	3	3171	3	0.00
24/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	889	1	889	1	1,950.00
24/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3219	3	3219	3	0.00
24/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5841	6	5841	6	0.00
24/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10861	11	10861	11	0.00
24/11/2017	R186 On 03-May-18			Bond Future	9.48	109.8614	9.4762	109.8614	0.00
24/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	1986	2	1986	2	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	4952	5	4952	5	0.00
24/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1145	1	1145	1	0.00
24/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1126	1	1126	1	0.00
24/11/2017	R186 On 03-May-18	9.75	Call	Bond Future	3402	0	3402	0	0.00
24/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1108	1	1108	1	0.00
24/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4552	5	4552	5	0.00
24/11/2017	R186 On 03-May-18	9.75	Put	Bond Future	1768	0	1768	0	3,200.00
24/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4597	5	4597	5	0.00
24/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	1047	1	1047	1	1,120.00
24/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4508	5	4508	5	0.00
24/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	3056	3	3056	3	0.00
24/11/2017	R197 On 01-February-18			Bond Future	292.22	292.2500	292.2196	292.2500	2,350.00
24/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9440	9	9440	9	0.00
24/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9450	9	9450	9	0.00
24/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9460	9	9460	9	0.00
24/11/2017	R197 On 03-May-18			Bond Future	297.70	297.7258	297.6952	297.7258	0.00
24/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6755	7	6755	7	0.00
24/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6765	7	6765	7	0.00
24/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6745	7	6745	7	0.00
24/11/2017	R202 On 01-February-18			Bond Future	228.93	228.9493	228.9264	228.9493	22,205.00
24/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20144	20	20144	20	0.00
24/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20134	20	20134	20	0.00
24/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20154	20	20154	20	0.00
24/11/2017	R202 On 03-May-18			Bond Future	233.22	233.2391	233.2160	233.2391	0.00
24/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	105	0	105	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
24/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	104	0	104	0	0.00
24/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	104	0	104	0	0.00
24/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14378	14	14378	14	0.00
24/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14359	14	14359	14	0.00
24/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14368	14	14368	14	0.00
24/11/2017	R204 On 01-February-18			Bond Future	7.80	101.1844	7.7993	101.1844	42,225.00
24/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	23	0	23	0	0.00
24/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	25	0	25	0	0.00
24/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	24	0	24	0	0.00
24/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	473	0	473	0	0.00
24/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	465	0	465	0	0.00
24/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	480	0	480	0	0.00
24/11/2017	R204 On 03-May-18			Bond Future	7.91	103.0711	7.9115	103.0711	0.00
24/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	40	0	40	0	0.00
24/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	41	0	41	0	0.00
24/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	39	0	39	0	0.00
24/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	537	1	537	1	0.00
24/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	532	1	532	1	0.00
24/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	527	1	527	1	0.00
24/11/2017	R207 On 01-February-18			Bond Future	8.14	98.8643	8.1404	98.8643	46,865.00
24/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	49	0	49	0	0.00
24/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	54	0	54	0	0.00
24/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	52	0	52	0	0.00
24/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	997	1	997	1	0.00
24/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	967	1	967	1	0.00
24/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	982	1	982	1	0.00
24/11/2017	R207 On 03-May-18			Bond Future	8.24	100.7076	8.2442	100.7076	0.00
24/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	133	0	133	0	0.00
24/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	129	0	129	0	0.00
24/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	126	0	126	0	0.00
24/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1170	1	1170	1	0.00
24/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1182	1	1182	1	0.00
24/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1158	1	1158	1	0.00
24/11/2017	R208 On 01-February-18			Bond Future	8.39	97.9271	8.3939	97.9271	34,776.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	103	0	103	0	0.00
24/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	107	0	107	0	0.00
24/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	99	0	99	0	0.00
24/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1603	2	1603	2	0.00
24/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1580	2	1580	2	0.00
24/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1558	2	1558	2	0.00
24/11/2017	R208 On 03-May-18			Bond Future	8.48	96.3517	8.4754	96.3517	0.00
24/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	215	0	215	0	0.00
24/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	225	0	225	0	0.00
24/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	220	0	220	0	0.00
24/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1926	2	1926	2	0.00
24/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1945	2	1945	2	0.00
24/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1965	2	1965	2	0.00
24/11/2017	R209 On 01-February-18			Bond Future	10.15	69.9595	10.1493	69.9595	153,401.00
24/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	642	1	642	1	0.00
24/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	969	1	969	1	0.00
24/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	464	0	464	0	0.00
24/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	659	1	659	1	0.00
24/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	676	1	676	1	0.00
24/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1532	1	1532	1	0.00
24/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	905	1	905	1	0.00
24/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	206	0	206	0	220.00
24/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	711	1	711	1	5,000.00
24/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1256	1	1256	1	0.00
24/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	199	0	199	0	157.00
24/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	947	1	947	1	0.00
24/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	378	0	378	0	739.00
24/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	991	1	991	1	0.00
24/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1906	2	1906	2	0.00
24/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3241	3	3241	3	0.00
24/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3384	4	3384	4	0.00
24/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1837	2	1837	2	3,000.00
24/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2788	3	2788	3	7,500.00
24/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5552	6	5552	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2618	3	2618	3	157.00
24/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5614	6	5614	6	0.00
24/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2702	3	2702	3	739.00
24/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4430	5	4430	5	0.00
24/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2186	2	2186	2	7,500.00
24/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1472	2	1472	2	739.00
24/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3433	4	3433	4	0.00
24/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4047	4	4047	4	377.00
24/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2660	3	2660	3	220.00
24/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3336	3	3336	3	0.00
24/11/2017	R209 On 03-May-18			Bond Future	10.22	68.1147	10.2208	68.1147	0.00
24/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1644	2	1644	2	0.00
24/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2633	3	2633	3	0.00
24/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4405	4	4405	4	0.00
24/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1423	1	1423	1	435.00
24/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2013	2	2013	2	0.00
24/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1621	2	1621	2	0.00
24/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1667	2	1667	2	0.00
24/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3378	3	3378	3	5,000.00
24/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4001	4	4001	4	0.00
24/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3919	4	3919	4	0.00
24/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3960	4	3960	4	0.00
24/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2638	3	2638	3	435.00
24/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1409	1	1409	1	435.00
24/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4384	5	4384	5	0.00
24/11/2017	R209 On 02-August-18			Bond Future	10.29	69.4123	10.2892	69.4123	0.00
24/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5303	5	5303	5	0.00
24/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3227	3	3227	3	0.00
24/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1846	2	1846	2	435.00
24/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3736	4	3736	4	0.00
24/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3799	4	3799	4	0.00
24/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3767	4	3767	4	0.00
24/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3193	3	3193	3	0.00
24/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	5801	6	5801	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3136	3	3136	3	0.00
24/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3164	3	3164	3	0.00
24/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3706	4	3706	4	435.00
24/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2105	2	2105	2	435.00
24/11/2017	R209 On 01-November-18			Bond Future	10.36	67.6006	10.3584	67.6006	0.00
24/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66916	67	66916	67	0.00
24/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66916	67	66916	67	0.00
24/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4731	5	4731	5	0.00
24/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2939	3	2939	3	0.00
24/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66916	67	66916	67	0.00
24/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1675	2	1675	2	435.00
24/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5500	6	5500	6	435.00
24/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3489	4	3489	4	435.00
24/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8170	8	8170	8	0.00
24/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 01-February-18			Bond Future	181.22	182.7066	181.2229	182.7066	2,159.00
24/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	11157	10	11157	10	0.00
24/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	11147	10	11147	10	0.00
24/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	11137	10	11137	10	0.00
24/11/2017	R210 On 03-May-18			Bond Future	182.19	183.7048	182.1935	183.7048	0.00
24/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	9257	8	9257	8	0.00
24/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	9247	8	9247	8	0.00
24/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	9267	8	9267	8	0.00
24/11/2017	R212 On 01-February-18			Bond Future	149.23	149.1915	149.2341	149.1915	4,967.00
24/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R212 On 01-February-18	154.71	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
24/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5456	5	5456	5	0.00
24/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5466	6	5466	6	0.00
24/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5476	6	5476	6	0.00
24/11/2017	R212 On 03-May-18			Bond Future	152.03	151.9868	152.0303	151.9868	0.00
24/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
24/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2260	2	2260	2	0.00
24/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2270	2	2270	2	0.00
24/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2250	2	2250	2	0.00
24/11/2017	R213 On 01-February-18			Bond Future	9.94	81.6893	9.9399	81.6893	58,332.00
24/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	510	0	510	0	0.00
24/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	496	0	496	0	0.00
24/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	482	0	482	0	0.00
24/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3772	4	3772	4	0.00
24/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3824	4	3824	4	0.00
24/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3722	4	3722	4	0.00
24/11/2017	R213 On 03-May-18			Bond Future	10.01	79.6629	10.0148	79.6629	0.00
24/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1405	1	1405	1	0.00
24/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1426	1	1426	1	0.00
24/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1448	1	1448	1	0.00
24/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4134	4	4134	4	0.00
24/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4218	4	4218	4	0.00
24/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4176	4	4176	4	0.00
24/11/2017	R214 On 01-February-18			Bond Future	10.33	69.1913	10.3323	69.1913	50,361.00
24/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	554	1	554	1	0.00
24/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	585	1	585	1	0.00
24/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	569	1	569	1	0.00
24/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3857	4	3857	4	0.00
24/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3804	4	3804	4	0.00
24/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3910	4	3910	4	0.00
24/11/2017	R214 On 03-May-18			Bond Future	10.40	67.1853	10.4039	67.1853	0.00
24/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1607	2	1607	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
24/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1630	2	1630	2	0.00
24/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1585	2	1585	2	0.00
24/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4376	5	4376	5	0.00
24/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4332	4	4332	4	0.00
24/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4288	4	4288	4	0.00
24/11/2017	R248 On 01-February-18			Bond Future	10.40	88.4333	10.3995	88.4333	104,380.00
24/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	726	1	726	1	0.00
24/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	766	1	766	1	0.00
24/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	746	1	746	1	0.00
24/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4942	5	4942	5	0.00
24/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4809	5	4809	5	0.00
24/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4875	5	4875	5	0.00
24/11/2017	R248 On 03-May-18			Bond Future	10.47	85.6452	10.4738	85.6452	0.00
24/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2087	2	2087	2	0.00
24/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2058	2	2058	2	0.00
24/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2029	2	2029	2	0.00
24/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5409	6	5409	6	0.00
24/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5464	6	5464	6	0.00
24/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5354	6	5354	6	0.00