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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
27/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	2025 On 01-February-18			Bond Future	127.15	127.1650	127.1523	127.1650	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
27/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6748	7	6748	7	0.00
27/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6728	7	6728	7	0.00
27/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6738	7	6738	7	0.00
27/11/2017	2025 On 03-May-18			Bond Future	129.54	129.5477	129.5350	129.5477	0.00
27/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3675	4	3675	4	0.00
27/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3665	4	3665	4	0.00
27/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3685	4	3685	4	0.00
27/11/2017	2025 On 02-August-18			Bond Future	131.98	131.9990	131.9812	131.9990	0.00
27/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4679	5	4679	5	0.00
27/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4689	5	4689	5	0.00
27/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4669	5	4669	5	0.00
27/11/2017	2029 On 01-February-18			Bond Future	97.22	97.2317	97.2224	97.2317	1,370.00
27/11/2017	2029 On 03-May-18			Bond Future	98.03	98.0356	98.0263	98.0356	0.00
27/11/2017	2029 On 02-August-18			Bond Future	99.91	99.9242	99.9111	99.9242	0.00
27/11/2017	2030 On 01-February-18			Bond Future	9.72	87.1949	9.7192	87.1949	63,507.00
27/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	2275	3	2275	3	0.00
27/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2209	3	2209	3	0.00
27/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2143	3	2143	3	0.00
27/11/2017	2030 On 03-May-18			Bond Future	9.80	88.8209	9.7958	88.8209	0.00
27/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
27/11/2017	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
27/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	1889	3	1889	3	0.00
27/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	1824	3	1824	3	0.00
27/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	1953	3	1953	3	0.00
27/11/2017	2030 On 02-August-18			Bond Future	9.87	86.5062	9.8720	86.5062	0.00
27/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	2534	3	2534	3	0.00
27/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	2662	4	2662	4	0.00
27/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	2598	4	2598	4	0.00
27/11/2017	2032 On 01-February-18			Bond Future	9.91	89.4603	9.9065	89.4603	42,499.00
27/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	847	1	847	1	0.00
27/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	398	0	398	0	7,800.00
27/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	290	0	290	0	7,500.00
27/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	826	1	826	1	0.00
27/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	617	0	617	0	750.00
27/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	536	0	536	0	6,800.00
27/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	805	1	805	1	0.00
27/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	5322	6	5322	6	0.00
27/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3244	4	3244	4	0.00
27/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	3294	4	3294	4	0.00
27/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	3822	5	3822	5	0.00
27/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4102	5	4102	5	0.00
27/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3194	4	3194	4	0.00
27/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	4693	6	4693	6	0.00
27/11/2017	2032 On 03-May-18			Bond Future	9.98	86.9716	9.9821	86.9716	0.00
27/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1989	2	1989	2	0.00
27/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	2017	2	2017	2	0.00
27/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	2045	2	2045	2	0.00
27/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	3836	4	3836	4	0.00
27/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	3919	5	3919	5	0.00
27/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	3877	5	3877	5	0.00
27/11/2017	2032 On 02-August-18			Bond Future	10.05	88.6275	10.0547	88.6275	0.00
27/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2578	2	2578	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
27/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2551	2	2551	2	0.00
27/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2525	2	2525	2	0.00
27/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5158	6	5158	6	0.00
27/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5201	6	5201	6	0.00
27/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5116	6	5116	6	0.00
27/11/2017	2033 On 01-February-18			Bond Future	100.84	100.8503	100.8407	100.8503	5,283.00
27/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8809	9	8809	9	0.00
27/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8819	9	8819	9	0.00
27/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8799	9	8799	9	0.00
27/11/2017	2033 On 03-May-18			Bond Future	101.64	101.6515	101.6419	101.6515	0.00
27/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6048	6	6048	6	0.00
27/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6058	6	6058	6	0.00
27/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6068	6	6068	6	0.00
27/11/2017	2033 On 02-August-18			Bond Future	103.60	103.6098	103.5962	103.6098	0.00
27/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6334	6	6334	6	0.00
27/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6344	6	6344	6	0.00
27/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6324	6	6324	6	0.00
27/11/2017	2037 On 01-February-18			Bond Future	10.13	85.1885	10.1347	85.1885	54,223.00
27/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	1123	1	1123	1	2,000.00
27/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	971	1	971	1	0.00
27/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	996	1	996	1	0.00
27/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	947	1	947	1	0.00
27/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	2695	2	2695	2	0.00
27/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	4722	4	4722	4	0.00
27/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	525	1	525	1	2,000.00

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27/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	1330	2	1330	2	2,000.00
27/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	3315	4	3315	4	0.00
27/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3422	4	3422	4	0.00
27/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	3055	4	3055	4	0.00
27/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3368	4	3368	4	0.00
27/11/2017	2037 On 03-May-18			Bond Future	10.21	86.7771	10.2108	86.7771	0.00
27/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2427	2	2427	2	0.00
27/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2490	2	2490	2	0.00
27/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2458	2	2458	2	0.00
27/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4182	5	4182	5	0.00
27/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4227	5	4227	5	0.00
27/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4138	5	4138	5	0.00
27/11/2017	2037 On 02-August-18			Bond Future	10.29	84.1731	10.2867	84.1731	0.00
27/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2920	2	2920	2	0.00
27/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2951	2	2951	2	0.00
27/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2981	2	2981	2	0.00
27/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5327	6	5327	6	0.00
27/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5418	6	5418	6	0.00
27/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5372	6	5372	6	0.00
27/11/2017	2038 On 01-February-18			Bond Future	119.93	119.5623	119.9308	119.5623	19,013.00
27/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	16999	17	16999	17	0.00
27/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	17019	17	17019	17	0.00
27/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	17009	17	17009	17	0.00
27/11/2017	2038 On 03-May-18			Bond Future	122.18	121.8026	122.1784	121.8026	0.00
27/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	10092	10	10092	10	0.00
27/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	10112	10	10112	10	0.00
27/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	10102	10	10102	10	0.00
27/11/2017	2038 On 02-August-18			Bond Future	124.48	124.0990	124.4775	124.0990	0.00

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27/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	10053	10	10053	10	0.00
27/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	10063	10	10063	10	0.00
27/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	10073	10	10073	10	0.00
27/11/2017	2040 On 01-February-18			Bond Future	10.23	88.0934	10.2302	88.0934	25,992.00
27/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	943	1	943	1	0.00
27/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	992	1	992	1	0.00
27/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	967	1	967	1	0.00
27/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	3814	5	3814	5	0.00
27/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	3755	5	3755	5	0.00
27/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	3873	5	3873	5	0.00
27/11/2017	2040 On 03-May-18			Bond Future	10.31	89.7361	10.3070	89.7361	0.00
27/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2608	2	2608	2	0.00
27/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2642	2	2642	2	0.00
27/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2575	2	2575	2	0.00
27/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	4540	5	4540	5	0.00
27/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	4493	5	4493	5	0.00
27/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	4445	5	4445	5	0.00
27/11/2017	2040 On 02-August-18			Bond Future	10.38	86.9380	10.3836	86.9380	0.00
27/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	3166	3	3166	3	0.00
27/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	3134	3	3134	3	0.00
27/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	3102	3	3102	3	0.00
27/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	5849	7	5849	7	0.00
27/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	5898	7	5898	7	0.00
27/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	5800	7	5800	7	0.00
27/11/2017	2044 On 01-February-18			Bond Future	10.27	85.0745	10.2741	85.0745	17,462.00
27/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	894	1	894	1	0.00
27/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	917	1	917	1	0.00
27/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	941	1	941	1	0.00
27/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	3920	5	3920	5	0.00
27/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4042	5	4042	5	0.00
27/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	3981	5	3981	5	0.00

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27/11/2017	2044 On 03-May-18			Bond Future	10.35	86.6610	10.3491	86.6610	0.00
27/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2620	2	2620	2	0.00
27/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2587	2	2587	2	0.00
27/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2554	2	2554	2	0.00
27/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	4580	5	4580	5	0.00
27/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	4629	5	4629	5	0.00
27/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	4532	5	4532	5	0.00
27/11/2017	2044 On 02-August-18			Bond Future	10.42	83.9296	10.4239	83.9296	0.00
27/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	3056	3	3056	3	0.00
27/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	3120	3	3120	3	0.00
27/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	3088	3	3088	3	0.00
27/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	5987	7	5987	7	0.00
27/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	5937	7	5937	7	0.00
27/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6037	7	6037	7	0.00
27/11/2017	2046 On 01-February-18			Bond Future	113.81	113.8174	113.8071	113.8174	21,177.00
27/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	19093	19	19093	19	0.00
27/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	19103	19	19103	19	0.00
27/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	19113	19	19113	19	0.00
27/11/2017	2046 On 03-May-18			Bond Future	114.34	114.3504	114.3400	114.3504	0.00
27/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	13600	14	13600	14	0.00
27/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	13610	14	13610	14	0.00
27/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	13590	14	13590	14	0.00
27/11/2017	2046 On 02-August-18			Bond Future	116.54	116.5534	116.5385	116.5534	0.00
27/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	12251	12	12251	12	0.00
27/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	12231	12	12231	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	12241	12	12241	12	0.00
27/11/2017	2050 On 01-February-18			Bond Future	117.84	118.1078	117.8418	118.1078	24,130.00
27/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22398	22	22398	22	0.00
27/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22388	22	22388	22	0.00
27/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22408	22	22408	22	0.00
27/11/2017	2050 On 03-May-18			Bond Future	120.05	120.3209	120.0501	120.3209	0.00
27/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15580	15	15580	15	0.00
27/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15560	15	15560	15	0.00
27/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15570	15	15570	15	0.00
27/11/2017	2050 On 02-August-18			Bond Future	120.63	120.9057	120.6252	120.9057	0.00
27/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16915	17	16915	17	0.00
27/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16895	17	16895	17	0.00
27/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16905	17	16905	17	0.00
27/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	AL37 On 01-February-18			Index Future	555.65	553.3670	555.6540	553.3670	0.00
27/11/2017	AL37 On 03-May-18			Index Future	566.02	563.6880	566.0210	563.6880	0.00
27/11/2017	AL37 On 02-August-18			Index Future	576.79	574.4210	576.7870	574.4210	0.00
27/11/2017	AL7T On 01-February-18			Index Future	632.36	627.9820	632.3590	627.9820	0.00
27/11/2017	AL7T On 03-May-18			Index Future	644.16	639.6940	644.1580	639.6940	0.00
27/11/2017	AL7T On 02-August-18			Index Future	656.41	651.8740	656.4090	651.8740	0.00
27/11/2017	ALBI On 01-February-18			Index Future	570.03	563.9800	570.0290	563.9800	762.00
27/11/2017	ALBI On 03-May-18			Index Future	580.66	574.4980	580.6640	574.4980	0.00
27/11/2017	ALBI On 02-August-18			Index Future	591.71	585.4370	591.7080	585.4370	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
27/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	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
27/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	EL28 On 01-February-18			Bond Future	124.79	124.7992	124.7896	124.7992	0.00
27/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	7510	8	7510	8	0.00
27/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	7520	8	7520	8	0.00
27/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	7500	7	7500	7	0.00
27/11/2017	EL28 On 03-May-18			Bond Future	125.37	125.3782	125.3686	125.3782	0.00
27/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	7811	8	7811	8	0.00
27/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	7821	8	7821	8	0.00
27/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	7831	8	7831	8	0.00
27/11/2017	EL28 On 02-August-18			Bond Future	127.78	127.7936	127.7793	127.7936	0.00
27/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	7161	7	7161	7	0.00
27/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	7171	7	7171	7	0.00
27/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	7151	7	7151	7	0.00
27/11/2017	ES33 On 01-February-18			Bond Future	11.25	74.6565	11.2535	74.6565	9,466.00
27/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1419	2	1419	2	0.00
27/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1537	3	1537	3	0.00
27/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1478	2	1478	2	0.00
27/11/2017	ES33 On 03-May-18			Bond Future	11.37	72.2573	11.3695	72.2573	0.00
27/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
27/11/2017	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
27/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	909	2	909	2	0.00
27/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	967	2	967	2	0.00
27/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	852	2	852	2	0.00
27/11/2017	ES33 On 02-August-18			Bond Future	11.48	73.6331	11.4836	73.6331	0.00
27/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
27/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1831	3	1831	3	0.00
27/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1947	3	1947	3	0.00
27/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1889	3	1889	3	0.00
27/11/2017	ES42 On 01-February-18			Bond Future	11.50	76.9360	11.5008	76.9360	7,957.00
27/11/2017	ES42 On 03-May-18			Bond Future	11.62	74.1096	11.6191	74.1096	0.00
27/11/2017	ES42 On 02-August-18			Bond Future	11.73	75.5206	11.7334	75.5206	0.00
27/11/2017	GOVI On 01-February-18			GOVI	568.26	562.2820	568.2610	562.2820	795.00
27/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	127590	19	127590	19	0.00
27/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	127690	19	127690	19	0.00
27/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	127790	19	127790	19	0.00
27/11/2017	GOVI On 03-May-18			GOVI	578.86	572.7690	578.8640	572.7690	0.00
27/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	114160	18	114160	18	0.00
27/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	114260	18	114260	18	0.00
27/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	114060	18	114060	18	0.00
27/11/2017	GOVI On 02-August-18			GOVI	589.87	583.6750	589.8730	583.6750	0.00
27/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
27/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	158270	22	158270	22	0.00
27/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	158370	22	158370	22	0.00
27/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	158470	22	158470	22	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
27/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2017	IGOV On 01-February-18			Index Future	241.68	241.7400	241.6800	241.7400	876.00
27/11/2017	IGOV On 03-May-18			Index Future	246.21	246.2690	246.2100	246.2690	272.00
27/11/2017	IGOV On 02-August-18			Index Future	250.94	251.0140	250.9430	251.0140	0.00
27/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
27/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7214	99.7250	99.7214	0.00
27/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9328	99.9345	99.9328	0.00
27/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.19	100.1876	100.1879	100.1876	0.00
27/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
27/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0037	99.0065	99.0037	0.00
27/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6234	98.6264	98.6234	0.00
27/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.66	98.6568	98.6561	98.6568	0.00
27/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.1800	99.1800	99.1800	0.00
27/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.69	99.7078	99.6895	99.7078	0.00
27/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.22	100.2537	100.2173	100.2537	0.00
27/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.77	100.8175	100.7683	100.8175	0.00
27/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.66	97.7899	97.6639	97.7899	0.00
27/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.00	97.1618	96.9961	97.1618	0.00
27/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.30	96.5070	96.2957	96.5070	0.00
27/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.57	96.8274	96.5663	96.8274	0.00
27/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.84	99.1340	98.8379	99.1340	51.00
27/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.07	99.3931	99.0716	99.3931	0.00
27/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.36	100.7067	100.3591	100.7067	0.00
27/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.64	103.0013	102.6352	103.0013	0.00
27/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.07	98.6486	98.0721	98.6486	0.00
27/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.17	95.7751	95.1669	95.7751	0.00
27/11/2017	IS10 On 15-June-26			Interest Rate Swap	93.97	94.6101	93.9714	94.6101	0.00
27/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.11	96.7745	96.1128	96.7745	0.00
27/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.84	100.5080	99.8394	100.5080	0.00
27/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.47	99.1510	98.4660	99.1510	0.00
27/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.51	101.1966	100.5065	101.1966	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
27/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.16	104.8464	104.1625	104.8464	0.00
27/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
27/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
27/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
27/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
27/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
27/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/11/2017	R023 On 01-February-18			Bond Future	8.60	99.5033	8.6018	99.5033	61,187.00
27/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	443	0	443	0	0.00
27/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	455	0	455	0	0.00
27/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	430	0	430	0	0.00
27/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1591	2	1591	2	0.00
27/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1563	2	1563	2	0.00
27/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1536	2	1536	2	0.00
27/11/2017	R023 On 03-May-18			Bond Future	8.67	97.4291	8.6652	97.4291	0.00
27/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	724	1	724	1	0.00
27/11/2017	R023 On 03-May-18	9.19	Call	Bond Future	2584	2	2584	2	0.00
27/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	750	1	750	1	0.00
27/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	737	1	737	1	0.00
27/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2183	3	2183	3	0.00
27/11/2017	R023 On 03-May-18	9.19	Put	Bond Future	622	1	622	1	2,500.00
27/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2208	3	2208	3	0.00
27/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2234	3	2234	3	0.00
27/11/2017	R035 On 01-February-18			Bond Future	10.06	92.9912	10.0636	92.9912	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
27/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	2472	4	2472	4	0.00
27/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	2550	4	2550	4	0.00
27/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	2394	4	2394	4	0.00
27/11/2017	R035 On 03-May-18			Bond Future	10.14	90.2251	10.1376	90.2251	0.00
27/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	1855	3	1855	3	0.00
27/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	1779	3	1779	3	0.00
27/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	1703	3	1703	3	0.00
27/11/2017	R186 On 01-February-18			Bond Future	9.27	107.8870	9.2700	107.8870	95,037.00
27/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	158	0	158	0	1,460.00
27/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
27/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	716	1	716	1	0.00
27/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	797	1	797	1	0.00
27/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1441	1	1441	1	0.00
27/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	756	1	756	1	0.00
27/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	384	0	384	0	0.00
27/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2967	2	2967	2	0.00
27/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	736	1	736	1	0.00
27/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2677	3	2677	3	0.00
27/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2502	3	2502	3	6,200.00
27/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	3700	4	3700	4	775.00
27/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1567	2	1567	2	775.00
27/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	627	1	627	1	1,950.00
27/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2588	3	2588	3	0.00
27/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2632	3	2632	3	0.00
27/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5116	6	5116	6	0.00
27/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10087	11	10087	11	0.00
27/11/2017	R186 On 03-May-18			Bond Future	9.35	109.8991	9.3458	109.8991	0.00
27/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	2333	2	2333	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
27/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	5534	5	5534	5	0.00
27/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1381	1	1381	1	0.00
27/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1360	1	1360	1	0.00
27/11/2017	R186 On 03-May-18	9.75	Call	Bond Future	3884	3	3884	3	0.00
27/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1339	1	1339	1	0.00
27/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	3995	5	3995	5	0.00
27/11/2017	R186 On 03-May-18	9.75	Put	Bond Future	1459	2	1459	2	3,200.00
27/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4037	5	4037	5	0.00
27/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	838	1	838	1	1,120.00
27/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	3954	5	3954	5	0.00
27/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	2612	3	2612	3	0.00
27/11/2017	R197 On 01-February-18			Bond Future	292.19	292.2196	292.1904	292.2196	2,350.00
27/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9470	9	9470	9	0.00
27/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9480	9	9480	9	0.00
27/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9490	9	9490	9	0.00
27/11/2017	R197 On 03-May-18			Bond Future	297.67	297.6952	297.6660	297.6952	0.00
27/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6784	7	6784	7	0.00
27/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6794	7	6794	7	0.00
27/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6774	7	6774	7	0.00
27/11/2017	R202 On 01-February-18			Bond Future	228.90	228.9264	228.9046	228.9264	22,205.00
27/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20165	20	20165	20	0.00
27/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20155	20	20155	20	0.00
27/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20175	20	20175	20	0.00
27/11/2017	R202 On 03-May-18			Bond Future	233.19	233.2160	233.1942	233.2160	0.00
27/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	98	0	98	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
27/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	98	0	98	0	0.00
27/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	98	0	98	0	0.00
27/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14394	14	14394	14	0.00
27/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14374	14	14374	14	0.00
27/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14384	14	14384	14	0.00
27/11/2017	R204 On 01-February-18			Bond Future	7.68	101.1842	7.6834	101.1842	42,225.00
27/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	35	0	35	0	0.00
27/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	38	0	38	0	0.00
27/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	36	0	36	0	0.00
27/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	389	0	389	0	0.00
27/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	382	0	382	0	0.00
27/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	396	0	396	0	0.00
27/11/2017	R204 On 03-May-18			Bond Future	7.75	103.0713	7.7463	103.0713	0.00
27/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	57	0	57	0	0.00
27/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	58	0	58	0	0.00
27/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	55	0	55	0	0.00
27/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	455	1	455	1	0.00
27/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	450	1	450	1	0.00
27/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	446	1	446	1	0.00
27/11/2017	R207 On 01-February-18			Bond Future	8.02	98.8650	8.0186	98.8650	46,865.00
27/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	77	0	77	0	0.00
27/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	84	0	84	0	0.00
27/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	80	0	80	0	0.00
27/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	812	1	812	1	0.00
27/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	784	1	784	1	0.00
27/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	798	1	798	1	0.00
27/11/2017	R207 On 03-May-18			Bond Future	8.10	100.7087	8.1026	100.7087	0.00
27/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	178	0	178	0	0.00
27/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	174	0	174	0	0.00
27/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	170	0	170	0	0.00
27/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	997	1	997	1	0.00
27/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1009	1	1009	1	0.00
27/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	986	1	986	1	0.00
27/11/2017	R208 On 01-February-18			Bond Future	8.28	97.9144	8.2760	97.9144	34,724.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	149	0	149	0	0.00
27/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	155	0	155	0	0.00
27/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	144	0	144	0	0.00
27/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1336	2	1336	2	0.00
27/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1314	2	1314	2	0.00
27/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1293	2	1293	2	0.00
27/11/2017	R208 On 03-May-18			Bond Future	8.35	96.3392	8.3458	96.3392	0.00
27/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	279	0	279	0	0.00
27/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	291	0	291	0	0.00
27/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	285	0	285	0	0.00
27/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1673	2	1673	2	0.00
27/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1692	2	1692	2	0.00
27/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1711	2	1711	2	0.00
27/11/2017	R209 On 01-February-18			Bond Future	9.97	70.1527	9.9748	70.1527	153,934.00
27/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	944	1	944	1	0.00
27/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1373	1	1373	1	0.00
27/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	701	0	701	0	0.00
27/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	966	1	966	1	0.00
27/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	989	1	989	1	0.00
27/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	2077	2	2077	2	0.00
27/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1290	1	1290	1	0.00
27/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	331	0	331	0	220.00
27/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	1036	1	1036	1	5,000.00
27/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1737	1	1737	1	0.00
27/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	321	0	321	0	157.00
27/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1345	1	1345	1	0.00
27/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1401	1	1401	1	0.00
27/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	581	0	581	0	739.00
27/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2527	2	2527	2	0.00
27/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	2477	3	2477	3	0.00
27/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2603	3	2603	3	0.00
27/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1294	2	1294	2	3,000.00
27/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2084	3	2084	3	7,500.00
27/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4588	6	4588	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
27/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	1940	3	1940	3	157.00
27/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	4647	6	4647	6	0.00
27/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2011	3	2011	3	739.00
27/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	3544	4	3544	4	0.00
27/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1578	2	1578	2	7,500.00
27/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1005	1	1005	1	739.00
27/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	2646	3	2646	3	0.00
27/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3195	4	3195	4	377.00
27/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	1975	3	1975	3	220.00
27/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2560	3	2560	3	0.00
27/11/2017	R209 On 03-May-18			Bond Future	10.04	68.3117	10.0409	68.3117	0.00
27/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	2079	2	2079	2	0.00
27/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	3221	3	3221	3	0.00
27/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	5183	4	5183	4	0.00
27/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1817	1	1817	1	435.00
27/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2510	2	2510	2	0.00
27/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	2052	2	2052	2	0.00
27/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	2106	2	2106	2	0.00
27/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2766	3	2766	3	5,000.00
27/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3323	4	3323	4	0.00
27/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3249	4	3249	4	0.00
27/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3286	4	3286	4	0.00
27/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2117	3	2117	3	435.00
27/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1077	1	1077	1	435.00
27/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	3669	4	3669	4	0.00
27/11/2017	R209 On 02-August-18			Bond Future	10.10	69.6123	10.1040	69.6123	0.00
27/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	6063	5	6063	5	0.00
27/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3803	3	3803	3	0.00
27/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	2246	2	2246	2	435.00
27/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	4365	4	4365	4	0.00
27/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	4434	4	4434	4	0.00
27/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	4399	4	4399	4	0.00
27/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	2693	3	2693	3	0.00
27/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	5072	6	5072	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
27/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	2642	3	2642	3	0.00
27/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	2667	3	2667	3	0.00
27/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3153	4	3153	4	435.00
27/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	1736	2	1736	2	435.00
27/11/2017	R209 On 01-November-18			Bond Future	10.17	67.8041	10.1673	67.8041	0.00
27/11/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	68068	67	68068	67	0.00
27/11/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	68068	67	68068	67	0.00
27/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3443	3	3443	3	0.00
27/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5405	5	5405	5	0.00
27/11/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	68068	67	68068	67	0.00
27/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	2017	2	2017	2	435.00
27/11/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
27/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3010	3	3010	3	435.00
27/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	4852	6	4852	6	435.00
27/11/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
27/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7359	8	7359	8	0.00
27/11/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 01-February-18			Bond Future	181.21	181.2229	181.2054	181.2229	2,159.00
27/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	11175	11	11175	11	0.00
27/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	11165	11	11165	11	0.00
27/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	11155	11	11155	11	0.00
27/11/2017	R210 On 03-May-18			Bond Future	182.18	182.1935	182.1760	182.1935	0.00
27/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	9274	9	9274	9	0.00
27/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	9264	9	9264	9	0.00
27/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	9284	9	9284	9	0.00
27/11/2017	R212 On 01-February-18			Bond Future	149.22	149.2341	149.2185	149.2341	4,967.00
27/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/11/2017	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
27/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5472	5	5472	5	0.00
27/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5482	5	5482	5	0.00
27/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5492	5	5492	5	0.00
27/11/2017	R212 On 03-May-18			Bond Future	152.01	152.0303	152.0147	152.0303	0.00
27/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
27/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2275	2	2275	2	0.00
27/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2285	2	2285	2	0.00
27/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2265	2	2265	2	0.00
27/11/2017	R213 On 01-February-18			Bond Future	9.80	81.8197	9.7955	81.8197	58,332.00
27/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	710	1	710	1	0.00
27/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	692	0	692	0	0.00
27/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	674	0	674	0	0.00
27/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3077	4	3077	4	0.00
27/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3124	4	3124	4	0.00
27/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3030	4	3030	4	0.00
27/11/2017	R213 On 03-May-18			Bond Future	9.87	79.7960	9.8655	79.7960	0.00
27/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1720	1	1720	1	0.00
27/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1745	1	1745	1	0.00
27/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1770	1	1770	1	0.00
27/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3547	4	3547	4	0.00
27/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3625	4	3625	4	0.00
27/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3586	4	3586	4	0.00
27/11/2017	R214 On 01-February-18			Bond Future	10.16	69.3887	10.1577	69.3887	50,361.00
27/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	824	1	824	1	0.00
27/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	865	1	865	1	0.00
27/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	844	1	844	1	0.00
27/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3018	4	3018	4	0.00
27/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	2971	4	2971	4	0.00
27/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3065	4	3065	4	0.00
27/11/2017	R214 On 03-May-18			Bond Future	10.22	67.3868	10.2239	67.3868	0.00
27/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	2033	2	2033	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
27/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	2060	2	2060	2	0.00
27/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	2006	2	2006	2	0.00
27/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3662	4	3662	4	0.00
27/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3622	4	3622	4	0.00
27/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3583	4	3583	4	0.00
27/11/2017	R248 On 01-February-18			Bond Future	10.23	88.7229	10.2297	88.7229	104,380.00
27/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1058	1	1058	1	0.00
27/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1111	1	1111	1	0.00
27/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1084	1	1084	1	0.00
27/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	3909	5	3909	5	0.00
27/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	3789	5	3789	5	0.00
27/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	3849	5	3849	5	0.00
27/11/2017	R248 On 03-May-18			Bond Future	10.30	85.9406	10.2986	85.9406	0.00
27/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2616	2	2616	2	0.00
27/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2582	2	2582	2	0.00
27/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2548	2	2548	2	0.00
27/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	4542	5	4542	5	0.00
27/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	4592	5	4592	5	0.00
27/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	4493	5	4493	5	0.00