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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
30/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	2025 On 01-February-18			Bond Future	127.80	127.2114	127.7968	127.2114	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
30/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6103	7	6103	7	0.00
30/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6083	7	6083	7	0.00
30/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6093	7	6093	7	0.00
30/11/2017	2025 On 03-May-18			Bond Future	130.19	129.5939	130.1912	129.5939	0.00
30/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3019	4	3019	4	0.00
30/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3009	4	3009	4	0.00
30/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3029	4	3029	4	0.00
30/11/2017	2025 On 02-August-18			Bond Future	132.65	132.0400	132.6474	132.0400	0.00
30/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4013	5	4013	5	0.00
30/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4023	5	4023	5	0.00
30/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4003	5	4003	5	0.00
30/11/2017	2029 On 01-February-18			Bond Future	98.08	97.2050	98.0798	97.2050	1,370.00
30/11/2017	2029 On 03-May-18			Bond Future	98.90	98.0074	98.8994	98.0074	0.00
30/11/2017	2029 On 02-August-18			Bond Future	100.80	99.8909	100.7991	99.8909	0.00
30/11/2017	2030 On 01-February-18			Bond Future	9.88	87.6434	9.8844	87.6434	70,819.00
30/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3324	3	3324	3	0.00
30/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3258	3	3258	3	0.00
30/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3191	3	3191	3	0.00
30/11/2017	2030 On 03-May-18			Bond Future	9.97	89.2780	9.9670	89.2780	0.00
30/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
30/11/2017	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
30/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2957	2	2957	2	0.00
30/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2892	2	2892	2	0.00
30/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3022	2	3022	2	0.00
30/11/2017	2030 On 02-August-18			Bond Future	10.05	86.9690	10.0500	86.9690	0.00
30/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3624	3	3624	3	0.00
30/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3752	3	3752	3	0.00
30/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3688	3	3688	3	0.00
30/11/2017	2032 On 01-February-18			Bond Future	10.08	89.9050	10.0765	89.9050	44,248.00
30/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	647	1	647	1	0.00
30/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	298	0	298	0	7,800.00
30/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	631	1	631	1	0.00
30/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	214	0	214	0	7,500.00
30/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	614	1	614	1	0.00
30/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	467	0	467	0	750.00
30/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	404	0	404	0	6,800.00
30/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6397	6	6397	6	0.00
30/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4200	4	4200	4	0.00
30/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4824	4	4824	4	0.00
30/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5122	5	5122	5	0.00
30/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4255	4	4255	4	0.00
30/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4146	4	4146	4	0.00
30/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5744	5	5744	5	0.00
30/11/2017	2032 On 03-May-18			Bond Future	10.16	87.4247	10.1579	87.4247	0.00
30/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1768	2	1768	2	0.00
30/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1792	2	1792	2	0.00
30/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1817	2	1817	2	0.00
30/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4781	4	4781	4	0.00
30/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4871	4	4871	4	0.00
30/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4826	4	4826	4	0.00
30/11/2017	2032 On 02-August-18			Bond Future	10.24	89.0863	10.2369	89.0863	0.00
30/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2398	2	2398	2	0.00

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30/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2373	2	2373	2	0.00
30/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2348	2	2348	2	0.00
30/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6177	5	6177	5	0.00
30/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6221	6	6221	6	0.00
30/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6133	5	6133	5	0.00
30/11/2017	2033 On 01-February-18			Bond Future	101.08	100.8225	101.0791	100.8225	5,283.00
30/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8571	9	8571	9	0.00
30/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8581	9	8581	9	0.00
30/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8561	9	8561	9	0.00
30/11/2017	2033 On 03-May-18			Bond Future	101.88	101.6223	101.8843	101.6223	0.00
30/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	5806	6	5806	6	0.00
30/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	5816	6	5816	6	0.00
30/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	5826	6	5826	6	0.00
30/11/2017	2033 On 02-August-18			Bond Future	103.84	103.5752	103.8414	103.5752	0.00
30/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6089	6	6089	6	0.00
30/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6099	6	6099	6	0.00
30/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6079	6	6079	6	0.00
30/11/2017	2037 On 01-February-18			Bond Future	10.31	85.9323	10.3147	85.9323	53,487.00
30/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	842	1	842	1	2,000.00
30/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	724	1	724	1	0.00
30/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	743	1	743	1	0.00
30/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3854	4	3854	4	0.00
30/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	706	1	706	1	0.00
30/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	2113	2	2113	2	0.00
30/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2075	2	2075	2	2,000.00

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30/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	984	1	984	1	2,000.00
30/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4388	4	4388	4	0.00
30/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4507	4	4507	4	0.00
30/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4101	3	4101	3	0.00
30/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4447	4	4447	4	0.00
30/11/2017	2037 On 03-May-18			Bond Future	10.40	87.5349	10.3968	87.5349	0.00
30/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2164	2	2164	2	0.00
30/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2220	2	2220	2	0.00
30/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2191	2	2191	2	0.00
30/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5266	4	5266	4	0.00
30/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5315	5	5315	5	0.00
30/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5219	4	5219	4	0.00
30/11/2017	2037 On 02-August-18			Bond Future	10.48	84.9424	10.4792	84.9424	0.00
30/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2685	3	2685	3	0.00
30/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2712	3	2712	3	0.00
30/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2741	3	2741	3	0.00
30/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6465	6	6465	6	0.00
30/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6560	6	6560	6	0.00
30/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6512	6	6512	6	0.00
30/11/2017	2038 On 01-February-18			Bond Future	120.09	120.0993	120.0948	120.0993	19,048.00
30/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	16835	17	16835	17	0.00
30/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	16855	17	16855	17	0.00
30/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	16845	17	16845	17	0.00
30/11/2017	2038 On 03-May-18			Bond Future	122.34	122.3486	122.3450	122.3486	0.00
30/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	9925	10	9925	10	0.00
30/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	9945	10	9945	10	0.00
30/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	9935	10	9935	10	0.00
30/11/2017	2038 On 02-August-18			Bond Future	124.64	124.6499	124.6449	124.6499	0.00

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30/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	9885	10	9885	10	0.00
30/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	9895	10	9895	10	0.00
30/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	9905	10	9905	10	0.00
30/11/2017	2040 On 01-February-18			Bond Future	10.41	88.8829	10.4052	88.8829	25,992.00
30/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	720	1	720	1	0.00
30/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	758	1	758	1	0.00
30/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	739	1	739	1	0.00
30/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4953	4	4953	4	0.00
30/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4889	4	4889	4	0.00
30/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5018	4	5018	4	0.00
30/11/2017	2040 On 03-May-18			Bond Future	10.49	90.5405	10.4876	90.5405	0.00
30/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2342	2	2342	2	0.00
30/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2372	2	2372	2	0.00
30/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2312	2	2312	2	0.00
30/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5671	5	5671	5	0.00
30/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5620	5	5620	5	0.00
30/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5569	5	5569	5	0.00
30/11/2017	2040 On 02-August-18			Bond Future	10.57	87.7548	10.5705	87.7548	0.00
30/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2952	3	2952	3	0.00
30/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2922	3	2922	3	0.00
30/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2892	3	2892	3	0.00
30/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7059	6	7059	6	0.00
30/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7110	6	7110	6	0.00
30/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7008	6	7008	6	0.00
30/11/2017	2044 On 01-February-18			Bond Future	10.45	85.8250	10.4541	85.8250	18,064.00
30/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	679	1	679	1	0.00
30/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	698	1	698	1	0.00
30/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	716	1	716	1	0.00
30/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5106	4	5106	4	0.00
30/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5238	4	5238	4	0.00
30/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5172	4	5172	4	0.00

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30/11/2017	2044 On 03-May-18			Bond Future	10.53	87.4256	10.5349	87.4256	0.00
30/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2351	2	2351	2	0.00
30/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2321	2	2321	2	0.00
30/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2291	2	2291	2	0.00
30/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5751	5	5751	5	0.00
30/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5803	5	5803	5	0.00
30/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5699	5	5699	5	0.00
30/11/2017	2044 On 02-August-18			Bond Future	10.62	84.7058	10.6162	84.7058	0.00
30/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2854	3	2854	3	0.00
30/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2913	3	2913	3	0.00
30/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2884	3	2884	3	0.00
30/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7249	6	7249	6	0.00
30/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7196	6	7196	6	0.00
30/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7301	6	7301	6	0.00
30/11/2017	2046 On 01-February-18			Bond Future	114.68	114.6811	114.6771	114.6811	21,177.00
30/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	18223	18	18223	18	0.00
30/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	18233	18	18233	18	0.00
30/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	18243	18	18243	18	0.00
30/11/2017	2046 On 03-May-18			Bond Future	115.23	115.2291	115.2260	115.2291	0.00
30/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	12714	13	12714	13	0.00
30/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	12724	13	12724	13	0.00
30/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	12704	13	12704	13	0.00
30/11/2017	2046 On 02-August-18			Bond Future	117.44	117.4437	117.4393	117.4437	0.00
30/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	11351	11	11351	11	0.00
30/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	11331	11	11331	11	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
30/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	11341	11	11341	11	0.00
30/11/2017	2050 On 01-February-18			Bond Future	118.84	118.0767	118.8415	118.0767	24,130.00
30/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	21399	22	21399	22	0.00
30/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	21389	22	21389	22	0.00
30/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	21409	22	21409	22	0.00
30/11/2017	2050 On 03-May-18			Bond Future	121.07	120.2883	121.0680	120.2883	0.00
30/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	14562	15	14562	15	0.00
30/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	14542	15	14542	15	0.00
30/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	14552	15	14552	15	0.00
30/11/2017	2050 On 02-August-18			Bond Future	121.66	120.8667	121.6603	120.8667	0.00
30/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	15880	17	15880	17	0.00
30/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	15860	17	15860	17	0.00
30/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	15870	17	15870	17	0.00
30/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	AL37 On 01-February-18			Index Future	553.10	554.9040	553.0980	554.9040	0.00
30/11/2017	AL37 On 03-May-18			Index Future	563.42	565.2540	563.4180	565.2540	0.00
30/11/2017	AL37 On 02-August-18			Index Future	574.12	575.9970	574.1220	575.9970	0.00
30/11/2017	AL7T On 01-February-18			Index Future	627.64	630.4520	627.6360	630.4520	0.00
30/11/2017	AL7T On 03-May-18			Index Future	639.35	642.2120	639.3470	642.2120	0.00
30/11/2017	AL7T On 02-August-18			Index Future	651.49	654.4180	651.4920	654.4180	0.00
30/11/2017	ALBI On 01-February-18			Index Future	563.59	567.3430	563.5890	567.3430	762.00
30/11/2017	ALBI On 03-May-18			Index Future	574.11	577.9250	574.1050	577.9250	0.00
30/11/2017	ALBI On 02-August-18			Index Future	585.01	588.9090	585.0110	588.9090	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
30/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	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
30/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	EL28 On 01-February-18			Bond Future	125.67	124.8883	125.6713	124.8883	0.00
30/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6629	7	6629	7	0.00
30/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6639	7	6639	7	0.00
30/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6619	7	6619	7	0.00
30/11/2017	EL28 On 03-May-18			Bond Future	126.27	125.4678	126.2664	125.4678	0.00
30/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6914	8	6914	8	0.00
30/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6924	8	6924	8	0.00
30/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6934	8	6934	8	0.00
30/11/2017	EL28 On 02-August-18			Bond Future	128.69	127.8792	128.6918	127.8792	0.00
30/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6248	7	6248	7	0.00
30/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6258	7	6258	7	0.00
30/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6238	7	6238	7	0.00
30/11/2017	ES33 On 01-February-18			Bond Future	11.43	75.2465	11.4264	75.2465	9,466.00
30/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2402	2	2402	2	0.00
30/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2520	2	2520	2	0.00
30/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2461	2	2461	2	0.00
30/11/2017	ES33 On 03-May-18			Bond Future	11.55	72.8584	11.5487	72.8584	0.00
30/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
30/11/2017	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
30/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1911	1	1911	1	0.00
30/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1968	1	1968	1	0.00
30/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1853	1	1853	1	0.00
30/11/2017	ES33 On 02-August-18			Bond Future	11.67	74.2431	11.6696	74.2431	0.00
30/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
30/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2853	2	2853	2	0.00
30/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2969	2	2969	2	0.00
30/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2911	2	2911	2	0.00
30/11/2017	ES42 On 01-February-18			Bond Future	11.68	77.5899	11.6791	77.5899	7,957.00
30/11/2017	ES42 On 03-May-18			Bond Future	11.80	74.7758	11.8041	74.7758	0.00
30/11/2017	ES42 On 02-August-18			Bond Future	11.93	76.1969	11.9255	76.1969	0.00
30/11/2017	GOVI On 01-February-18			GOVI	561.80	565.5280	561.7960	565.5280	780.00
30/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	192240	15	192240	15	0.00
30/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	192340	16	192340	16	0.00
30/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	192440	16	192440	16	0.00
30/11/2017	GOVI On 03-May-18			GOVI	572.28	576.0760	572.2780	576.0760	0.00
30/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	180020	14	180020	14	0.00
30/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	180120	14	180120	14	0.00
30/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	179920	14	179920	14	0.00
30/11/2017	GOVI On 02-August-18			GOVI	583.15	587.0250	583.1500	587.0250	0.00
30/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
30/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	225500	19	225500	19	0.00
30/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	225600	19	225600	19	0.00
30/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	225700	19	225700	19	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
30/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2017	IGOV On 01-February-18			Index Future	242.69	242.0110	242.6880	242.0110	877.00
30/11/2017	IGOV On 03-May-18			Index Future	247.24	246.5440	247.2350	246.5440	272.00
30/11/2017	IGOV On 02-August-18			Index Future	251.98	251.2820	251.9840	251.2820	0.00
30/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
30/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7266	99.7263	99.7266	0.00
30/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9461	99.9463	99.9461	0.00
30/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.2006	100.2013	100.2006	0.00
30/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
30/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0085	99.0083	99.0085	0.00
30/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6354	98.6355	98.6354	0.00
30/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6693	98.6700	98.6693	0.00
30/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.1800	99.1800	99.1800	0.00
30/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.6987	99.6993	99.6987	0.00
30/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.24	100.2341	100.2352	100.2341	0.00
30/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.79	100.7876	100.7882	100.7876	0.00
30/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.74	97.7395	97.7422	97.7395	0.00
30/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.12	97.1011	97.1209	97.1011	0.00
30/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.48	96.4351	96.4776	96.4351	0.00
30/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.81	96.7413	96.8075	96.7413	0.00
30/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.12	99.0360	99.1166	99.0360	51.00
30/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.37	99.2832	99.3705	99.2832	0.00
30/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.67	100.5818	100.6729	100.5818	0.00
30/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.96	102.8650	102.9584	102.8650	0.00
30/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.72	98.5492	98.7243	98.5492	0.00
30/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.86	95.6699	95.8555	95.6699	0.00
30/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.69	94.4959	94.6935	94.4959	0.00
30/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.86	96.6545	96.8619	96.6545	0.00
30/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.61	100.3938	100.6051	100.3938	0.00
30/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.26	99.0458	99.2619	99.0458	0.00
30/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.33	101.1092	101.3254	101.1092	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
30/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.99	104.7779	104.9928	104.7779	0.00
30/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
30/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
30/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
30/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
30/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
30/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
30/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/11/2017	R023 On 01-February-18			Bond Future	8.73	99.8065	8.7336	99.8065	61,187.00
30/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	347	0	347	0	0.00
30/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	357	0	357	0	0.00
30/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	337	0	337	0	0.00
30/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2017	2	2017	2	0.00
30/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1987	2	1987	2	0.00
30/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1957	2	1957	2	0.00
30/11/2017	R023 On 03-May-18			Bond Future	8.81	97.7382	8.8052	97.7382	0.00
30/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	660	1	660	1	0.00
30/11/2017	R023 On 03-May-18	9.19	Call	Bond Future	2349	2	2349	2	0.00
30/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	683	1	683	1	0.00
30/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	671	1	671	1	0.00
30/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2645	2	2645	2	0.00
30/11/2017	R023 On 03-May-18	9.19	Put	Bond Future	916	1	916	1	2,500.00
30/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2671	2	2671	2	0.00
30/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2698	2	2698	2	0.00
30/11/2017	R035 On 01-February-18			Bond Future	10.23	93.8174	10.2333	93.8174	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
30/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3728		3	3728	3	0.00
30/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3806		3	3806	3	0.00
30/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3650		3	3650	3	0.00
30/11/2017	R035 On 03-May-18			Bond Future	10.31		91.0668	10.3129	91.0668	0.00
30/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0		0	0	0	0.00
30/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3135		2	3135	2	0.00
30/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3059		2	3059	2	0.00
30/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2983		2	2983	2	0.00
30/11/2017	R186 On 01-February-18			Bond Future	9.41		108.3295	9.4051	108.3295	89,041.00
30/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	125		0	125	0	1,460.00
30/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	4		0	4	0	1,460.00
30/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	579		1	579	1	0.00
30/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	645		1	645	1	0.00
30/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1186		1	1186	1	0.00
30/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	611		1	611	1	0.00
30/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	307		0	307	0	0.00
30/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	2511		3	2511	3	0.00
30/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	595		1	595	1	0.00
30/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3379		3	3379	3	0.00
30/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3190		3	3190	3	6,200.00
30/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4462		4	4462	4	775.00
30/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2150		2	2150	2	775.00
30/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	1011		1	1011	1	1,950.00
30/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3284		3	3284	3	0.00
30/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3331		3	3331	3	0.00
30/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5923		5	5923	5	0.00
30/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10925		10	10925	10	0.00
30/11/2017	R186 On 03-May-18			Bond Future	9.49		110.3500	9.4868	110.3500	0.00
30/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	2146		2	2146	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
30/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	5103	5	5103	5	0.00
30/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1274	1	1274	1	0.00
30/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1254	1	1254	1	0.00
30/11/2017	R186 On 03-May-18	9.75	Call	Bond Future	3580	4	3580	4	0.00
30/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1235	1	1235	1	0.00
30/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4745	4	4745	4	0.00
30/11/2017	R186 On 03-May-18	9.75	Put	Bond Future	2010	2	2010	2	3,200.00
30/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4788	4	4788	4	0.00
30/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	1262	1	1262	1	1,120.00
30/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4702	4	4702	4	0.00
30/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	3280	3	3280	3	0.00
30/11/2017	R197 On 01-February-18			Bond Future	293.49	292.2839	293.4880	292.2839	2,350.00
30/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	8172	9	8172	9	0.00
30/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	8182	9	8182	9	0.00
30/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	8192	9	8192	9	0.00
30/11/2017	R197 On 03-May-18			Bond Future	298.99	297.7582	298.9870	297.7582	0.00
30/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	5463	7	5463	7	0.00
30/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	5473	7	5473	7	0.00
30/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	5453	7	5453	7	0.00
30/11/2017	R202 On 01-February-18			Bond Future	229.14	229.1468	229.1381	229.1468	21,480.00
30/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	19932	20	19932	20	0.00
30/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	19922	20	19922	20	0.00
30/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	19942	20	19942	20	0.00
30/11/2017	R202 On 03-May-18			Bond Future	233.43	233.4384	233.4314	233.4384	0.00
30/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	101	0	101	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
30/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	101	0	101	0	0.00
30/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	100	0	100	0	0.00
30/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14159	14	14159	14	0.00
30/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14140	14	14140	14	0.00
30/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14149	14	14149	14	0.00
30/11/2017	R204 On 01-February-18			Bond Future	7.57	101.3928	7.5667	101.3928	38,225.00
30/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	68	0	68	0	0.00
30/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	73	0	73	0	0.00
30/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	71	0	71	0	0.00
30/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	326	0	326	0	0.00
30/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	320	0	320	0	0.00
30/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	332	0	332	0	0.00
30/11/2017	R204 On 03-May-18			Bond Future	7.58	103.2839	7.5808	103.2839	0.00
30/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	98	0	98	0	0.00
30/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	100	0	100	0	0.00
30/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	96	0	96	0	0.00
30/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	397	0	397	0	0.00
30/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	392	0	392	0	0.00
30/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	388	0	388	0	0.00
30/11/2017	R207 On 01-February-18			Bond Future	8.17	98.9866	8.1689	98.9866	45,152.00
30/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	56	0	56	0	0.00
30/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	61	0	61	0	0.00
30/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	59	0	59	0	0.00
30/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1054	1	1054	1	0.00
30/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1024	1	1024	1	0.00
30/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1039	1	1039	1	0.00
30/11/2017	R207 On 03-May-18			Bond Future	8.28	100.8327	8.2767	100.8327	0.00
30/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	147	0	147	0	0.00
30/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	143	0	143	0	0.00
30/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	140	0	140	0	0.00
30/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1234	1	1234	1	0.00
30/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1246	1	1246	1	0.00
30/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1222	1	1222	1	0.00
30/11/2017	R208 On 01-February-18			Bond Future	8.41	98.1361	8.4050	98.1361	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
30/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	121	0	121	0	0.00
30/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	125	0	125	0	0.00
30/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	116	0	116	0	0.00
30/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1650	1	1650	1	0.00
30/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1627	1	1627	1	0.00
30/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1605	1	1605	1	0.00
30/11/2017	R208 On 03-May-18			Bond Future	8.49	96.5652	8.4873	96.5652	0.00
30/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	244	0	244	0	0.00
30/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	256	0	256	0	0.00
30/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	250	0	250	0	0.00
30/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1985	2	1985	2	0.00
30/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	2005	2	2005	2	0.00
30/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2024	2	2024	2	0.00
30/11/2017	R209 On 01-February-18			Bond Future	10.15	70.7790	10.1498	70.7790	154,461.00
30/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	721	1	721	1	0.00
30/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1064	1	1064	1	0.00
30/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	530	1	530	1	0.00
30/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	739	1	739	1	0.00
30/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	757	1	757	1	0.00
30/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1643	2	1643	2	0.00
30/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	997	1	997	1	0.00
30/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	246	0	246	0	220.00
30/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	794	1	794	1	5,000.00
30/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1087	1	1087	1	0.00
30/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	238	0	238	0	157.00
30/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1041	1	1041	1	0.00
30/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1360	1	1360	1	0.00
30/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	437	0	437	0	739.00
30/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2023	2	2023	2	0.00
30/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3327	3	3327	3	0.00
30/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3467	3	3467	3	0.00
30/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1951	1	1951	1	3,000.00
30/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2883	2	2883	2	7,500.00
30/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5594	5	5594	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2799	2	2799	2	739.00
30/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4492	4	4492	4	0.00
30/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2717	2	2717	2	157.00
30/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5656	5	5656	5	0.00
30/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2293	2	2293	2	7,488.00
30/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1592	1	1592	1	739.00
30/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3515	3	3515	3	0.00
30/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4116	4	4116	4	377.00
30/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2758	2	2758	2	220.00
30/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3420	3	3420	3	0.00
30/11/2017	R209 On 03-May-18			Bond Future	10.22	68.9498	10.2212	68.9498	0.00
30/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1827	2	1827	2	0.00
30/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2845	3	2845	3	0.00
30/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4622	5	4622	5	0.00
30/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1595	2	1595	2	435.00
30/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2210	2	2210	2	0.00
30/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1803	2	1803	2	0.00
30/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1851	2	1851	2	0.00
30/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3577	3	3577	3	5,000.00
30/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4186	4	4186	4	0.00
30/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4106	3	4106	3	0.00
30/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4146	4	4146	4	0.00
30/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2853	2	2853	2	435.00
30/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1628	1	1628	1	435.00
30/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4559	4	4559	4	0.00
30/11/2017	R209 On 02-August-18			Bond Future	10.29	70.2602	10.2901	70.2602	0.00
30/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5619	6	5619	6	0.00
30/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3523	4	3523	4	0.00
30/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	2086	2	2086	2	435.00
30/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	4048	4	4048	4	0.00
30/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	4112	4	4112	4	0.00
30/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	4080	4	4080	4	0.00
30/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3510	3	3510	3	0.00
30/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6046	5	6046	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3455	3	3455	3	0.00
30/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3482	3	3482	3	0.00
30/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	4008	3	4008	3	435.00
30/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2427	2	2427	2	435.00
30/11/2017	R209 On 01-November-18			Bond Future	10.36	68.4666	10.3591	68.4666	0.00
30/11/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	66912	68	66912	68	0.00
30/11/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	66912	68	66912	68	0.00
30/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5104	5	5104	5	0.00
30/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3253	3	3253	3	0.00
30/11/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	66912	68	66912	68	0.00
30/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1888	2	1888	2	435.00
30/11/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
30/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5818	5	5818	5	435.00
30/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3866	3	3866	3	435.00
30/11/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
30/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8387	8	8387	8	0.00
30/11/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 01-February-18			Bond Future	182.46	181.3338	182.4637	181.3338	2,159.00
30/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	9916	11	9916	11	0.00
30/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	9906	11	9906	11	0.00
30/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	9896	11	9896	11	0.00
30/11/2017	R210 On 03-May-18			Bond Future	183.46	182.3049	183.4574	182.3049	0.00
30/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	7993	9	7993	9	0.00
30/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	7983	9	7983	9	0.00
30/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	8003	9	8003	9	0.00
30/11/2017	R212 On 01-February-18			Bond Future	149.36	149.3622	149.3552	149.3622	4,967.00
30/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/11/2017	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
30/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5335	5	5335	5	0.00
30/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5345	5	5345	5	0.00
30/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5355	5	5355	5	0.00
30/11/2017	R212 On 03-May-18			Bond Future	152.15	152.1595	152.1536	152.1595	0.00
30/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
30/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2136	2	2136	2	0.00
30/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2146	2	2146	2	0.00
30/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2126	2	2126	2	0.00
30/11/2017	R213 On 01-February-18			Bond Future	9.96	82.2555	9.9604	82.2555	58,817.00
30/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	531	1	531	1	0.00
30/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	516	1	516	1	0.00
30/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	502	1	502	1	0.00
30/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3919	3	3919	3	0.00
30/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3970	3	3970	3	0.00
30/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3868	3	3868	3	0.00
30/11/2017	R213 On 03-May-18			Bond Future	10.04	80.2401	10.0359	80.2401	0.00
30/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1529	2	1529	2	0.00
30/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1550	2	1550	2	0.00
30/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1572	2	1572	2	0.00
30/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4386	4	4386	4	0.00
30/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4469	4	4469	4	0.00
30/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4427	4	4427	4	0.00
30/11/2017	R214 On 01-February-18			Bond Future	10.34	70.0302	10.3377	70.0302	49,807.00
30/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	625	1	625	1	0.00
30/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	658	1	658	1	0.00
30/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	641	1	641	1	0.00
30/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3962	3	3962	3	0.00
30/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3910	3	3910	3	0.00
30/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4014	3	4014	3	0.00
30/11/2017	R214 On 03-May-18			Bond Future	10.41	68.0404	10.4093	68.0404	0.00
30/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1802	2	1802	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
30/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1826	2	1826	2	0.00
30/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1778	2	1778	2	0.00
30/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4603	4	4603	4	0.00
30/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4560	4	4560	4	0.00
30/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4517	4	4517	4	0.00
30/11/2017	R248 On 01-February-18			Bond Future	10.41	89.4924	10.4098	89.4924	102,388.00
30/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	820	1	820	1	0.00
30/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	861	1	861	1	0.00
30/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	840	1	840	1	0.00
30/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5116	4	5116	4	0.00
30/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4986	4	4986	4	0.00
30/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5051	4	5051	4	0.00
30/11/2017	R248 On 03-May-18			Bond Future	10.48	86.7245	10.4843	86.7245	0.00
30/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2328	2	2328	2	0.00
30/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2298	2	2298	2	0.00
30/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2268	2	2268	2	0.00
30/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5731	5	5731	5	0.00
30/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5785	5	5785	5	0.00
30/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5678	5	5678	5	0.00