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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/11/2017 TO: 15/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0904 On 31-March-36			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
15/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	2025 On 01-February-18			Bond Future	129.23	129.5258	129.2282	129.5258	1,070.00
15/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4672	4	5	4	0.00
15/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4652	4	5	4	0.00
15/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4662	4	5	4	0.00
15/11/2017	2025 On 03-May-18			Bond Future	131.65	131.9489	131.6458	131.9489	0.00
15/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1564	1	2	1	0.00
15/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1554	1	2	1	0.00
15/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1574	1	2	1	0.00
15/11/2017	2025 On 02-August-18			Bond Future	134.13	134.4388	134.1291	134.4388	0.00
15/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2531	2	3	2	0.00
15/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2541	2	3	2	0.00
15/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2521	2	3	2	0.00
15/11/2017	2029 On 01-February-18			Bond Future	99.28	99.3057	99.2777	99.3057	1,370.00
15/11/2017	2029 On 03-May-18			Bond Future	100.12	100.1453	100.1170	100.1453	0.00
15/11/2017	2029 On 02-August-18			Bond Future	102.04	102.0689	102.0393	102.0689	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
15/11/2017	2030 On 01-February-18			Bond Future	9.92	86.4766	86.8160	86.4766	63,187.00
15/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3572	4	4	4	0.00
15/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3506	4	4	4	0.00
15/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3440	4	3	4	0.00
15/11/2017	2030 On 03-May-18			Bond Future	10.01	88.0855	88.4319	88.0855	0.00
15/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3214	4	3	4	0.00
15/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3149	3	3	3	0.00
15/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3279	4	3	4	0.00
15/11/2017	2030 On 02-August-18			Bond Future	10.09	85.7505	86.1026	85.7505	0.00
15/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3889	4	4	4	0.00
15/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4018	4	4	4	0.00
15/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3953	4	4	4	0.00
15/11/2017	2032 On 01-February-18			Bond Future	10.11	88.6934	89.0553	88.6934	42,539.00
15/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	600	1	1	1	0.00
15/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	278	0	0	0	7,800.00
15/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	585	0	1	0	0.00
15/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	203	0	0	0	7,500.00
15/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	434	0	0	0	750.00
15/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	376	0	0	0	6,800.00
15/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	570	0	1	0	0.00
15/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6619	7	7	7	0.00
15/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4387	5	4	5	0.00
15/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5024	5	5	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
15/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5327	6	5	6	0.00
15/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4444	5	4	5	0.00
15/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4332	5	4	5	0.00
15/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5957	6	6	6	0.00
15/11/2017	2032 On 03-May-18			Bond Future	10.19	86.1866	86.5560	86.1866	0.00
15/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1554	1	2	1	0.00
15/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1576	1	2	1	0.00
15/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1599	1	2	1	0.00
15/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4805	5	5	5	0.00
15/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4898	5	5	5	0.00
15/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4851	5	5	5	0.00
15/11/2017	2032 On 02-August-18			Bond Future	10.28	87.8214	88.1968	87.8214	0.00
15/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2129	2	2	2	0.00
15/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2106	2	2	2	0.00
15/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2082	2	2	2	0.00
15/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6159	6	6	6	0.00
15/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6205	6	6	6	0.00
15/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6113	6	6	6	0.00
15/11/2017	2033 On 01-February-18			Bond Future	103.04	103.0662	103.0374	103.0662	5,283.00
15/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	6613	7	7	7	0.00
15/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	6623	7	7	7	0.00
15/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	6603	7	7	7	0.00
15/11/2017	2033 On 03-May-18			Bond Future	103.88	103.9057	103.8767	103.9057	0.00
15/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	3813	4	4	4	0.00
15/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	3823	4	4	4	0.00
15/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	3833	4	4	4	0.00
15/11/2017	2033 On 02-August-18			Bond Future	105.87	105.9016	105.8712	105.9016	0.00

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15/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	4059	4	4	4	0.00
15/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	4069	4	4	4	0.00
15/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	4049	4	4	4	0.00
15/11/2017	2037 On 01-February-18			Bond Future	10.36	84.6224	84.8274	84.6224	53,554.00
15/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	761	1	1	1	2,000.00
15/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	653	1	1	1	0.00
15/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	671	1	1	1	0.00
15/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	636	1	1	1	0.00
15/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1937	2	2	2	0.00
15/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3601	4	4	4	0.00
15/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1055	1	1	1	2,000.00
15/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2223	2	2	2	2,000.00
15/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4639	5	5	5	0.00
15/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4761	5	5	5	0.00
15/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4343	5	4	5	0.00
15/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4700	5	5	5	0.00
15/11/2017	2037 On 03-May-18			Bond Future	10.44	86.1968	86.4063	86.1968	0.00
15/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1870	2	2	2	0.00
15/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1921	2	2	2	0.00
15/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1895	2	2	2	0.00
15/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5304	5	5	5	0.00
15/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5354	5	5	5	0.00
15/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5254	5	5	5	0.00
15/11/2017	2037 On 02-August-18			Bond Future	10.53	83.5755	83.7881	83.5755	0.00
15/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2349	2	2	2	0.00
15/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2375	2	2	2	0.00
15/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2400	2	2	2	0.00
15/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6468	6	6	6	0.00
15/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6568	7	7	7	0.00
15/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6518	7	7	7	0.00

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15/11/2017	2038 On 01-February-18			Bond Future	124.92	124.9562	124.9199	124.9562	18,785.00
15/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	12010	12	12	12	0.00
15/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	12030	12	12	12	0.00
15/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	12020	12	12	12	0.00
15/11/2017	2038 On 03-May-18			Bond Future	127.26	127.2938	127.2571	127.2938	0.00
15/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	5013	5	5	5	0.00
15/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	5033	5	5	5	0.00
15/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	5023	5	5	5	0.00
15/11/2017	2038 On 02-August-18			Bond Future	129.65	129.6888	129.6505	129.6888	0.00
15/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4880	5	5	5	0.00
15/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4890	5	5	5	0.00
15/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4900	5	5	5	0.00
15/11/2017	2040 On 01-February-18			Bond Future	10.45	87.5317	87.7493	87.5317	25,952.00
15/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	646	1	1	1	0.00
15/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	681	1	1	1	0.00
15/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	663	1	1	1	0.00
15/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5222	5	5	5	0.00
15/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5156	5	5	5	0.00
15/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5288	6	5	6	0.00
15/11/2017	2040 On 03-May-18			Bond Future	10.53	89.1603	89.3826	89.1603	0.00
15/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2060	2	2	2	0.00
15/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2088	2	2	2	0.00
15/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2033	2	2	2	0.00

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15/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5746	6	6	6	0.00
15/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5692	6	6	6	0.00
15/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5639	6	6	6	0.00
15/11/2017	2040 On 02-August-18			Bond Future	10.62	86.3448	86.5706	86.3448	0.00
15/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2543	2	3	2	0.00
15/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2515	2	3	2	0.00
15/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2488	2	2	2	0.00
15/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7016	7	7	7	0.00
15/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7070	7	7	7	0.00
15/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6963	7	7	7	0.00
15/11/2017	2044 On 01-February-18			Bond Future	10.48	84.6325	84.8107	84.6325	17,728.00
15/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	638	1	1	1	0.00
15/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	655	1	1	1	0.00
15/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	673	1	1	1	0.00
15/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5246	5	5	5	0.00
15/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5381	6	5	6	0.00
15/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5313	6	5	6	0.00
15/11/2017	2044 On 03-May-18			Bond Future	10.56	86.2070	86.3892	86.2070	0.00
15/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2117	2	2	2	0.00
15/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2089	2	2	2	0.00
15/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2061	2	2	2	0.00
15/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5710	6	6	6	0.00
15/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5764	6	6	6	0.00
15/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5657	6	6	6	0.00
15/11/2017	2044 On 02-August-18			Bond Future	10.64	83.4609	83.6456	83.4609	0.00
15/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2497	2	2	2	0.00
15/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2552	2	3	2	0.00
15/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2525	2	3	2	0.00
15/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7088	7	7	7	0.00
15/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7033	7	7	7	0.00
15/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7142	7	7	7	0.00
15/11/2017	2046 On 01-February-18			Bond Future	120.36	120.3905	120.3571	120.3905	21,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	12543	13	13	13	0.00
15/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	12553	13	13	13	0.00
15/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	12563	13	13	13	0.00
15/11/2017	2046 On 03-May-18			Bond Future	121.01	121.0427	121.0090	121.0427	0.00
15/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	6931	7	7	7	0.00
15/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	6941	7	7	7	0.00
15/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	6921	7	7	7	0.00
15/11/2017	2046 On 02-August-18			Bond Future	123.33	123.3678	123.3326	123.3678	0.00
15/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	5457	5	5	5	0.00
15/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	5437	5	5	5	0.00
15/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	5447	5	5	5	0.00
15/11/2017	2050 On 01-February-18			Bond Future	126.76	126.8004	126.7643	126.8004	23,955.00
15/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	13476	13	13	13	0.00
15/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	13466	13	13	13	0.00
15/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	13486	13	13	13	0.00
15/11/2017	2050 On 03-May-18			Bond Future	129.14	129.1725	129.1359	129.1725	0.00
15/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	6494	6	6	6	0.00
15/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	6474	6	6	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
15/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	6484	6	6	6	0.00
15/11/2017	2050 On 02-August-18			Bond Future	129.88	129.9203	129.8821	129.9203	0.00
15/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	7658	8	8	8	0.00
15/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	7638	8	8	8	0.00
15/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	7648	8	8	8	0.00
15/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	AL37 On 01-February-18			Index Future	552.67	551.2970	552.6660	551.2970	0.00
15/11/2017	AL37 On 03-May-18			Index Future	562.95	561.5560	562.9540	561.5560	0.00
15/11/2017	AL37 On 02-August-18			Index Future	573.63	572.2080	573.6270	572.2080	0.00
15/11/2017	AL7T On 01-February-18			Index Future	625.72	623.5620	625.7220	623.5620	0.00
15/11/2017	AL7T On 03-May-18			Index Future	637.37	635.1660	637.3700	635.1660	0.00
15/11/2017	AL7T On 02-August-18			Index Future	649.45	647.2150	649.4540	647.2150	0.00
15/11/2017	ALBI On 01-February-18			Index Future	562.13	560.5840	562.1330	560.5840	774.00
15/11/2017	ALBI On 03-May-18			Index Future	572.60	571.0160	572.5970	571.0160	0.00
15/11/2017	ALBI On 02-August-18			Index Future	583.45	581.8470	583.4530	581.8470	0.00
15/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C030 On 31-January-30			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
15/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C214 On 28-February-41			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
15/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	EL28 On 01-February-18			Bond Future	127.02	128.3195	127.0233	128.3195	0.00
15/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5277	4	5	4	0.00
15/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5287	4	5	4	0.00
15/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5267	4	5	4	0.00
15/11/2017	EL28 On 03-May-18			Bond Future	127.64	128.9605	127.6403	128.9605	0.00
15/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5540	4	6	4	0.00
15/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5550	4	6	4	0.00
15/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5560	4	6	4	0.00
15/11/2017	EL28 On 02-August-18			Bond Future	130.09	131.4376	130.0911	131.4376	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
15/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4849	4	5	4	0.00
15/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4859	4	5	4	0.00
15/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4839	3	5	3	0.00
15/11/2017	ES33 On 01-February-18			Bond Future	11.48	74.1545	74.3508	74.1545	9,466.00
15/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2724	3	3	3	0.00
15/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2843	3	3	3	0.00
15/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2784	3	3	3	0.00
15/11/2017	ES33 On 03-May-18			Bond Future	11.61	71.7428	71.9433	71.7428	0.00
15/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2242	2	2	2	0.00
15/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2300	3	2	3	0.00
15/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2185	2	2	2	0.00
15/11/2017	ES33 On 02-August-18			Bond Future	11.73	73.1036	73.3071	73.1036	0.00
15/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
15/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3194	3	3	3	0.00
15/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3309	4	3	4	0.00
15/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3252	3	3	3	0.00
15/11/2017	ES42 On 01-February-18			Bond Future	11.71	76.5425	76.7276	76.5425	7,957.00
15/11/2017	ES42 On 03-May-18			Bond Future	11.84	73.7055	73.8946	73.7055	0.00
15/11/2017	ES42 On 02-August-18			Bond Future	11.96	75.1035	75.2953	75.1035	0.00
15/11/2017	GOVI On 01-February-18			GOVI	560.35	558.7350	560.3540	558.7350	796.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	206660	22	21	22	0.00
15/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	206760	22	21	22	0.00
15/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	206860	22	21	22	0.00
15/11/2017	GOVI On 03-May-18			GOVI	570.79	569.1320	570.7860	569.1320	0.00
15/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	194940	21	19	21	0.00
15/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	195040	21	20	21	0.00
15/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	194840	21	19	21	0.00
15/11/2017	GOVI On 02-August-18			GOVI	581.61	579.9280	581.6070	579.9280	0.00
15/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
15/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	240930	26	24	26	0.00
15/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	241030	26	24	26	0.00
15/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	241130	26	24	26	0.00
15/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2017	IGOV On 01-February-18			Index Future	248.90	249.2140	248.9010	249.2140	874.00
15/11/2017	IGOV On 03-May-18			Index Future	253.56	253.8760	253.5580	253.8760	272.00
15/11/2017	IGOV On 02-August-18			Index Future	258.43	258.7520	258.4260	258.7520	0.00
15/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
15/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7174	99.7212	99.7174	0.00
15/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9426	99.9425	99.9426	0.00
15/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.21	100.2201	100.2083	100.2201	0.00
15/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
15/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0019	99.0058	99.0019	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
15/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6273	98.6275	98.6273	0.00
15/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.68	98.6904	98.6786	98.6904	0.00
15/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
15/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.7684	99.7249	99.7684	0.00
15/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.27	100.3279	100.2667	100.3279	0.00
15/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.82	100.8937	100.8200	100.8937	0.00
15/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.76	97.9526	97.7647	97.9526	0.00
15/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.14	97.3433	97.1383	97.3433	0.00
15/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.48	96.7054	96.4842	96.7054	0.00
15/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.81	97.0482	96.8084	97.0482	0.00
15/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.12	99.3802	99.1193	99.3802	51.00
15/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.38	99.6732	99.3835	99.6732	0.00
15/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.70	101.0278	100.7037	101.0278	0.00
15/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.00	103.3528	103.0046	103.3528	0.00
15/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.78	99.2137	98.7758	99.2137	0.00
15/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.92	96.3724	95.9201	96.3724	0.00
15/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.77	95.2340	94.7700	95.2340	0.00
15/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.95	97.4172	96.9490	97.4172	0.00
15/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.69	101.1605	100.6921	101.1605	0.00
15/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.34	99.8284	99.3441	99.8284	0.00
15/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.40	101.8900	101.3965	101.8900	0.00
15/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.05	105.5460	105.0515	105.5460	0.00
15/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	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
15/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
15/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	0.00
15/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
15/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	2,500.00
15/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
15/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
15/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
15/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
15/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
15/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
15/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
15/11/2017	R023 On 01-February-18			Bond Future	8.76	99.0438	99.3223	99.0438	61,360.00
15/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	331	0	0	0	0.00
15/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	341	0	0	0	0.00
15/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	322	0	0	0	0.00
15/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2119	2	2	2	0.00
15/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2089	2	2	2	0.00
15/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2058	2	2	2	0.00
15/11/2017	R023 On 03-May-18			Bond Future	8.84	96.9570	97.2414	96.9570	0.00
15/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	568	0	1	0	0.00
15/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	589	0	1	0	0.00
15/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	578	0	1	0	0.00
15/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2675	3	3	3	0.00
15/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2702	3	3	3	0.00
15/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2730	3	3	3	0.00
15/11/2017	R035 On 01-February-18			Bond Future	10.30	92.3410	92.5486	92.3410	53,129.00
15/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4210	4	4	4	0.00
15/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4288	4	4	4	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
15/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4133	4	4	4	0.00
15/11/2017	R035 On 03-May-18			Bond Future	10.38	89.5590	89.7711	89.5590	0.00
15/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3630	4	4	4	0.00
15/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3554	4	4	4	0.00
15/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3478	4	3	4	0.00
15/11/2017	R186 On 01-February-18			Bond Future	9.46	107.0783	107.4783	107.0783	100,022.00
15/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	4	0	0	0	1,460.00
15/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	111	0	0	0	1,460.00
15/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	507	0	1	0	0.00
15/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	567	0	1	0	0.00
15/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1052	1	1	1	0.00
15/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	536	0	1	0	0.00
15/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	269	0	0	0	0.00
15/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	522	0	1	0	0.00
15/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3652	4	4	4	0.00
15/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3456	4	3	4	6,200.00
15/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4769	5	5	5	775.00
15/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2361	3	2	3	775.00
15/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3553	4	4	4	0.00
15/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3603	4	4	4	0.00
15/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6253	7	6	7	0.00
15/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11270	12	11	12	0.00
15/11/2017	R186 On 03-May-18			Bond Future	9.55	109.0707	109.4789	109.0707	0.00
15/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1101	1	1	1	0.00
15/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1084	1	1	1	0.00
15/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1066	1	1	1	0.00
15/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4930	5	5	5	0.00
15/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4975	5	5	5	0.00
15/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4885	5	5	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
15/11/2017	R197 On 01-February-18			Bond Future	296.46	296.5560	296.4646	296.5560	2,350.00
15/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	5195	5	5	5	0.00
15/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	5205	5	5	5	0.00
15/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	5215	5	5	5	0.00
15/11/2017	R197 On 03-May-18			Bond Future	302.01	302.1036	302.0111	302.1036	0.00
15/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	2439	2	2	2	0.00
15/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	2449	2	2	2	0.00
15/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	2429	2	2	2	0.00
15/11/2017	R202 On 01-February-18			Bond Future	236.35	236.4160	236.3471	236.4160	22,170.00
15/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	22	0	0	0	0.00
15/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	22	0	0	0	0.00
15/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	22	0	0	0	0.00
15/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	12745	13	13	13	0.00
15/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	12735	13	13	13	0.00
15/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	12755	13	13	13	0.00
15/11/2017	R202 On 03-May-18			Bond Future	240.77	240.8383	240.7687	240.8383	0.00
15/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	943	1	1	1	0.00
15/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	941	1	1	1	0.00
15/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	939	1	1	1	0.00
15/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	7661	8	8	8	0.00
15/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	7645	8	8	8	0.00
15/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	7653	8	8	8	0.00
15/11/2017	R204 On 01-February-18			Bond Future	7.83	101.0851	101.1556	101.0851	42,299.00
15/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	24	0	0	0	0.00
15/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	26	0	0	0	0.00
15/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	25	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
15/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	503	1	1	1	0.00
15/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	496	1	0	1	0.00
15/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	510	1	1	1	0.00
15/11/2017	R204 On 03-May-18			Bond Future	7.97	102.9660	103.0385	102.9660	0.00
15/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	38	0	0	0	0.00
15/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	39	0	0	0	0.00
15/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	37	0	0	0	0.00
15/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	568	1	1	1	0.00
15/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	563	1	1	1	0.00
15/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	558	1	1	1	0.00
15/11/2017	R207 On 01-February-18			Bond Future	8.15	98.7034	98.8548	98.7034	42,149.00
15/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	58	0	0	0	0.00
15/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	63	0	0	0	0.00
15/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	61	0	0	0	0.00
15/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1017	1	1	1	0.00
15/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	986	1	1	1	0.00
15/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1002	1	1	1	0.00
15/11/2017	R207 On 03-May-18			Bond Future	8.25	100.5399	100.6948	100.5399	0.00
15/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	139	0	0	0	0.00
15/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	136	0	0	0	0.00
15/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	133	0	0	0	0.00
15/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1190	1	1	1	0.00
15/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1202	1	1	1	0.00
15/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1178	1	1	1	0.00
15/11/2017	R208 On 01-February-18			Bond Future	8.40	97.6952	97.9015	97.6952	34,847.00
15/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	121	0	0	0	0.00
15/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	125	0	0	0	0.00
15/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	117	0	0	0	0.00
15/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1633	2	2	2	0.00
15/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1611	2	2	2	0.00
15/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1588	2	2	2	0.00
15/11/2017	R208 On 03-May-18			Bond Future	8.48	96.1118	96.3226	96.1118	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
15/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	225	0	0	0	0.00
15/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	236	0	0	0	0.00
15/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	230	0	0	0	0.00
15/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1953	2	2	2	0.00
15/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1972	2	2	2	0.00
15/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1992	2	2	2	0.00
15/11/2017	R209 On 01-February-18			Bond Future	10.21	69.5864	69.7893	69.5864	152,943.00
15/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	628	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	935	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	459	0	0	0	0.00
15/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	643	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	660	1	1	1	0.00
15/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1461	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	874	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	211	0	0	0	220.00
15/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	693	1	1	1	5,000.00
15/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1203	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	955	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	205	0	0	0	157.00
15/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	914	1	1	1	0.00
15/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	378	0	0	0	739.00
15/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1809	2	2	2	0.00
15/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3586	4	4	4	0.00
15/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3733	4	4	4	0.00
15/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2129	2	2	2	3,000.00
15/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3121	3	3	3	7,500.00
15/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5921	6	6	6	0.00
15/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3033	3	3	3	739.00
15/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4793	5	5	5	0.00
15/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2946	3	3	3	157.00
15/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5983	6	6	6	0.00
15/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2496	3	2	3	7,500.00
15/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1739	2	2	2	739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3782	4	4	4	0.00
15/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4406	5	4	5	377.00
15/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2989	3	3	3	220.00
15/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3683	4	4	4	0.00
15/11/2017	R209 On 03-May-18			Bond Future	10.28	67.7319	67.9391	67.7319	0.00
15/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1588	1	2	1	0.00
15/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	2533	0	3	0	0.00
15/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	4247	0	4	0	0.00
15/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1376	0	1	0	435.00
15/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1941	2	2	2	0.00
15/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1566	1	2	1	0.00
15/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1610	1	2	1	0.00
15/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3679	4	4	4	5,000.00
15/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4319	4	4	4	0.00
15/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4235	4	4	4	0.00
15/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4277	4	4	4	0.00
15/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	2911	0	3	0	435.00
15/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	1623	0	2	0	435.00
15/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	4710	0	5	0	0.00
15/11/2017	R209 On 02-August-18			Bond Future	10.35	10.3900	69.2270	10.3900	0.00
15/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	5094	0	5	0	0.00
15/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	3084	0	3	0	0.00
15/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	1760	0	2	0	435.00
15/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	3575	0	4	0	0.00
15/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	3635	0	4	0	0.00
15/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	3605	0	4	0	0.00
15/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	6099	0	6	0	0.00
15/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	3417	0	3	0	0.00
15/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	3358	0	3	0	0.00
15/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	3387	0	3	0	0.00
15/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	3948	0	4	0	435.00
15/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	2282	0	2	0	435.00
15/11/2017	R209 On 01-November-18			Bond Future	10.43	67.1765	67.3909	67.1765	0.00
15/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66503	66	67	66	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
15/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66503	66	67	66	0.00
15/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4533	4	5	4	0.00
15/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2800	2	3	2	0.00
15/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66503	66	67	66	0.00
15/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1590	1	2	1	435.00
15/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5774	6	6	6	435.00
15/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3704	3	4	3	435.00
15/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8498	8	8	8	0.00
15/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 01-February-18			Bond Future	184.48	186.3656	184.4771	186.3656	2,159.00
15/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	7903	6	8	6	0.00
15/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	7893	6	8	6	0.00
15/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	7883	6	8	6	0.00
15/11/2017	R210 On 03-May-18			Bond Future	185.50	187.4270	185.5035	187.4270	0.00
15/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	5947	4	6	4	0.00
15/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	5937	4	6	4	0.00
15/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	5957	4	6	4	0.00
15/11/2017	R212 On 01-February-18			Bond Future	150.43	150.2922	150.4251	150.2922	4,869.00
15/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4265	4	4	4	0.00
15/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4275	4	4	4	0.00
15/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4285	4	4	4	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
15/11/2017	R212 On 03-May-18			Bond Future	153.24	153.1037	153.2394	153.1037	0.00
15/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
15/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	1051	1	1	1	0.00
15/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	1061	1	1	1	0.00
15/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	1041	1	1	1	0.00
15/11/2017	R213 On 01-February-18			Bond Future	10.00	81.0913	81.4517	81.0913	58,091.00
15/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	501	0	1	0	0.00
15/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	488	0	0	0	0.00
15/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	475	0	0	0	0.00
15/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4132	4	4	4	0.00
15/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4184	4	4	4	0.00
15/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4081	4	4	4	0.00
15/11/2017	R213 On 03-May-18			Bond Future	10.08	79.0507	79.4185	79.0507	0.00
15/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1338	1	1	1	0.00
15/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1358	1	1	1	0.00
15/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1378	1	1	1	0.00
15/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4442	5	4	5	0.00
15/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4528	5	5	5	0.00
15/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4485	5	4	5	0.00
15/11/2017	R214 On 01-February-18			Bond Future	10.36	69.0315	69.2079	69.0315	50,369.00
15/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	590	1	1	1	0.00
15/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	620	1	1	1	0.00
15/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	605	1	1	1	0.00
15/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4073	4	4	4	0.00
15/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4020	4	4	4	0.00
15/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4126	4	4	4	0.00
15/11/2017	R214 On 03-May-18			Bond Future	10.43	67.0200	67.2003	67.0200	0.00
15/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1602	1	2	1	0.00
15/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1624	1	2	1	0.00
15/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1579	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4557	5	5	5	0.00
15/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4513	5	5	5	0.00
15/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4469	5	4	5	0.00
15/11/2017	R248 On 01-February-18			Bond Future	10.43	88.3098	88.4926	88.3098	103,551.00
15/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	777	1	1	1	0.00
15/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	816	1	1	1	0.00
15/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	796	1	1	1	0.00
15/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5222	5	5	5	0.00
15/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5089	5	5	5	0.00
15/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5156	5	5	5	0.00
15/11/2017	R248 On 03-May-18			Bond Future	10.50	85.5162	85.7031	85.5162	0.00
15/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2115	2	2	2	0.00
15/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2086	2	2	2	0.00
15/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2058	2	2	2	0.00
15/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5675	6	6	6	0.00
15/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5730	6	6	6	0.00
15/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5620	6	6	6	0.00