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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2017 TO: 28/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	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
28/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	2025 On 01-February-18			Bond Future	127.14	127.1523	127.1403	127.1523	1,070.00
28/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	6760	7	7	7	0.00
28/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	6740	7	7	7	0.00
28/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	6750	7	7	7	0.00
28/11/2017	2025 On 03-May-18			Bond Future	129.52	129.5350	129.5226	129.5350	0.00
28/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	3687	4	4	4	0.00
28/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	3677	4	4	4	0.00
28/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	3697	4	4	4	0.00
28/11/2017	2025 On 02-August-18			Bond Future	131.97	131.9812	131.9668	131.9812	0.00
28/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	4693	5	5	5	0.00
28/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	4703	5	5	5	0.00
28/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	4683	5	5	5	0.00
28/11/2017	2029 On 01-February-18			Bond Future	97.21	97.2224	97.2137	97.2224	1,370.00
28/11/2017	2029 On 03-May-18			Bond Future	98.02	98.0263	98.0172	98.0263	0.00
28/11/2017	2029 On 02-August-18			Bond Future	99.90	99.9111	99.9006	99.9111	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
28/11/2017	2030 On 01-February-18			Bond Future	9.66	88.1134	88.5139	88.1134	63,507.00
28/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	1875	2	2	2	0.00
28/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	1808	2	2	2	0.00
28/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	1742	2	2	2	0.00
28/11/2017	2030 On 03-May-18			Bond Future	9.73	89.7571	90.1648	89.7571	0.00
28/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	1481	2	1	2	0.00
28/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	1416	2	1	2	0.00
28/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	1546	2	2	2	0.00
28/11/2017	2030 On 02-August-18			Bond Future	9.81	87.4582	87.8722	87.4582	0.00
28/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	2120	3	2	3	0.00
28/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	2248	3	2	3	0.00
28/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	2184	3	2	3	0.00
28/11/2017	2032 On 01-February-18			Bond Future	9.84	90.4401	90.8681	90.4401	42,499.00
28/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	974	1	1	1	0.00
28/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	468	0	0	0	7,800.00
28/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	951	1	1	1	0.00
28/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	345	0	0	0	7,500.00
28/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	927	1	1	1	0.00
28/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	717	1	1	1	750.00
28/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	626	1	1	1	6,800.00
28/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	4949	5	5	5	0.00
28/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	2940	3	3	3	0.00
28/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	3494	4	3	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
28/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	3764	4	4	4	0.00
28/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	2988	3	3	3	0.00
28/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	2893	3	3	3	0.00
28/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	4335	5	4	5	0.00
28/11/2017	2032 On 03-May-18			Bond Future	9.92	87.9703	88.4059	87.9703	0.00
28/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	2164	2	2	2	0.00
28/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	2193	2	2	2	0.00
28/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	2222	2	2	2	0.00
28/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	3578	4	4	4	0.00
28/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	3658	4	4	4	0.00
28/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	3618	4	4	4	0.00
28/11/2017	2032 On 02-August-18			Bond Future	9.99	89.6432	90.0856	89.6432	0.00
28/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2758	3	3	3	0.00
28/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2729	3	3	3	0.00
28/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2701	3	3	3	0.00
28/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	4894	5	5	5	0.00
28/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	4935	5	5	5	0.00
28/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	4853	5	5	5	0.00
28/11/2017	2033 On 01-February-18			Bond Future	100.83	100.8407	100.8317	100.8407	5,283.00
28/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	8818	9	9	9	0.00
28/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	8828	9	9	9	0.00
28/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	8808	9	9	9	0.00
28/11/2017	2033 On 03-May-18			Bond Future	101.63	101.6419	101.6324	101.6419	0.00
28/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	6058	6	6	6	0.00
28/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	6068	6	6	6	0.00
28/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	6078	6	6	6	0.00
28/11/2017	2033 On 02-August-18			Bond Future	103.59	103.5962	103.5853	103.5962	0.00

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28/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	6345	6	6	6	0.00
28/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	6355	6	6	6	0.00
28/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	6335	6	6	6	0.00
28/11/2017	2037 On 01-February-18			Bond Future	10.07	86.4774	86.9816	86.4774	54,223.00
28/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	1299	1	1	1	2,000.00
28/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	1129	1	1	1	0.00
28/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	1156	1	1	1	0.00
28/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	1102	1	1	1	0.00
28/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	3004	3	3	3	0.00
28/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	5129	5	5	5	0.00
28/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	428	1	0	1	2,000.00
28/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	1135	1	1	1	2,000.00
28/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	2971	3	3	3	0.00
28/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3073	3	3	3	0.00
28/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	2726	3	3	3	0.00
28/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3021	3	3	3	0.00
28/11/2017	2037 On 03-May-18			Bond Future	10.14	88.0905	88.6040	88.0905	0.00
28/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2644	2	3	2	0.00
28/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2711	2	3	2	0.00
28/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2677	2	3	2	0.00
28/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	3888	4	4	4	0.00
28/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	3931	4	4	4	0.00
28/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	3846	4	4	4	0.00
28/11/2017	2037 On 02-August-18			Bond Future	10.22	85.5095	86.0313	85.5095	0.00
28/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	3140	3	3	3	0.00
28/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	3171	3	3	3	0.00
28/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	3204	3	3	3	0.00
28/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5028	5	5	5	0.00
28/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5115	5	5	5	0.00
28/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5071	5	5	5	0.00

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28/11/2017	2038 On 01-February-18			Bond Future	119.92	119.9308	119.9199	119.9308	19,013.00
28/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	17010	17	17	17	0.00
28/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	17030	17	17	17	0.00
28/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	17020	17	17	17	0.00
28/11/2017	2038 On 03-May-18			Bond Future	122.17	122.1784	122.1669	122.1784	0.00
28/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	10103	10	10	10	0.00
28/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	10123	10	10	10	0.00
28/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	10113	10	10	10	0.00
28/11/2017	2038 On 02-August-18			Bond Future	124.46	124.4775	124.4644	124.4775	0.00
28/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	10066	10	10	10	0.00
28/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	10076	10	10	10	0.00
28/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	10086	10	10	10	0.00
28/11/2017	2040 On 01-February-18			Bond Future	10.16	89.4615	89.9975	89.4615	25,992.00
28/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	1098	1	1	1	0.00
28/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	1153	1	1	1	0.00
28/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	1125	1	1	1	0.00
28/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	3436	4	3	4	0.00
28/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	3380	4	3	4	0.00
28/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	3492	4	3	4	0.00
28/11/2017	2040 On 03-May-18			Bond Future	10.24	91.1303	91.6761	91.1303	0.00
28/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2840	3	3	3	0.00
28/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2876	3	3	3	0.00
28/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2805	3	3	3	0.00

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28/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	4225	5	4	5	0.00
28/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	4179	4	4	4	0.00
28/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	4133	4	4	4	0.00
28/11/2017	2040 On 02-August-18			Bond Future	10.31	88.3568	88.9115	88.3568	0.00
28/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	3401	3	3	3	0.00
28/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	3367	3	3	3	0.00
28/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	3334	3	3	3	0.00
28/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	5527	6	6	6	0.00
28/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	5575	6	6	6	0.00
28/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	5480	6	5	6	0.00
28/11/2017	2044 On 01-February-18			Bond Future	10.21	86.4055	86.9433	86.4055	17,462.00
28/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	1043	1	1	1	0.00
28/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	1069	1	1	1	0.00
28/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1096	1	1	1	0.00
28/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	3537	4	4	4	0.00
28/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	3653	4	4	4	0.00
28/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	3595	4	4	4	0.00
28/11/2017	2044 On 03-May-18			Bond Future	10.28	88.0174	88.5649	88.0174	0.00
28/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2853	3	3	3	0.00
28/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2818	3	3	3	0.00
28/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2783	3	3	3	0.00
28/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	4263	5	4	5	0.00
28/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	4310	5	4	5	0.00
28/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	4217	5	4	5	0.00
28/11/2017	2044 On 02-August-18			Bond Future	10.35	85.3099	85.8663	85.3099	0.00
28/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	3285	3	3	3	0.00
28/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	3353	3	3	3	0.00
28/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	3319	3	3	3	0.00
28/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	5661	6	6	6	0.00
28/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	5613	6	6	6	0.00
28/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	5710	6	6	6	0.00
28/11/2017	2046 On 01-February-18			Bond Future	114.47	113.8071	114.4664	113.8071	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
28/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	18434	19	18	19	0.00
28/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	18444	19	18	19	0.00
28/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	18454	19	18	19	0.00
28/11/2017	2046 On 03-May-18			Bond Future	115.01	114.3400	115.0114	114.3400	0.00
28/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	12929	14	13	14	0.00
28/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	12939	14	13	14	0.00
28/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	12919	14	13	14	0.00
28/11/2017	2046 On 02-August-18			Bond Future	117.22	116.5385	117.2214	116.5385	0.00
28/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	11569	12	12	12	0.00
28/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	11549	12	12	12	0.00
28/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	11559	12	12	12	0.00
28/11/2017	2050 On 01-February-18			Bond Future	117.83	117.8418	117.8315	117.8418	24,130.00
28/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	22409	22	22	22	0.00
28/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	22399	22	22	22	0.00
28/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	22419	22	22	22	0.00
28/11/2017	2050 On 03-May-18			Bond Future	120.04	120.0501	120.0395	120.0501	0.00
28/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	15591	16	16	16	0.00
28/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	15571	16	16	16	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
28/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	15581	16	16	16	0.00
28/11/2017	2050 On 02-August-18			Bond Future	120.61	120.6252	120.6127	120.6252	0.00
28/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
28/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	16927	17	17	17	0.00
28/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	16907	17	17	17	0.00
28/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	16917	17	17	17	0.00
28/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	AL37 On 01-February-18			Index Future	556.46	555.6540	556.4570	555.6540	0.00
28/11/2017	AL37 On 03-May-18			Index Future	566.84	566.0210	566.8380	566.0210	0.00
28/11/2017	AL37 On 02-August-18			Index Future	577.61	576.7870	577.6090	576.7870	0.00
28/11/2017	AL7T On 01-February-18			Index Future	634.37	632.3590	634.3660	632.3590	0.00
28/11/2017	AL7T On 03-May-18			Index Future	646.20	644.1580	646.2000	644.1580	0.00
28/11/2017	AL7T On 02-August-18			Index Future	658.48	656.4090	658.4790	656.4090	0.00
28/11/2017	ALBI On 01-February-18			Index Future	572.47	570.0290	572.4740	570.0290	762.00
28/11/2017	ALBI On 03-May-18			Index Future	583.15	580.6640	583.1530	580.6640	0.00
28/11/2017	ALBI On 02-August-18			Index Future	594.23	591.7080	594.2340	591.7080	0.00
28/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	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
28/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	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
28/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	EL28 On 01-February-18			Bond Future	124.78	124.7896	124.7808	124.7896	0.00
28/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	7519	8	8	8	0.00
28/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	7529	8	8	8	0.00
28/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	7509	8	8	8	0.00
28/11/2017	EL28 On 03-May-18			Bond Future	125.36	125.3686	125.3594	125.3686	0.00
28/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	7821	8	8	8	0.00
28/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	7831	8	8	8	0.00
28/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	7841	8	8	8	0.00
28/11/2017	EL28 On 02-August-18			Bond Future	127.77	127.7793	127.7683	127.7793	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
28/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
28/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	7172	7	7	7	0.00
28/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	7182	7	7	7	0.00
28/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	7162	7	7	7	0.00
28/11/2017	ES33 On 01-February-18			Bond Future	11.19	75.6565	76.0487	75.6565	9,466.00
28/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1026	1	1	1	0.00
28/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1145	2	1	2	0.00
28/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1086	1	1	1	0.00
28/11/2017	ES33 On 03-May-18			Bond Future	11.30	73.2763	73.6757	73.2763	0.00
28/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	510	1	1	1	0.00
28/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	567	1	1	1	0.00
28/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	452	1	0	1	0.00
28/11/2017	ES33 On 02-August-18			Bond Future	11.41	74.6699	75.0756	74.6699	0.00
28/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
28/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1426	2	1	2	0.00
28/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1541	2	2	2	0.00
28/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1483	2	1	2	0.00
28/11/2017	ES42 On 01-February-18			Bond Future	11.43	78.0472	78.4843	78.0472	7,957.00
28/11/2017	ES42 On 03-May-18			Bond Future	11.55	75.2419	75.6869	75.2419	0.00
28/11/2017	ES42 On 02-August-18			Bond Future	11.66	76.6727	77.1251	76.6727	0.00
28/11/2017	GOVI On 01-February-18			GOVI	570.72	568.2610	570.7150	568.2610	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	103050	13	10	13	0.00
28/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	103150	13	10	13	0.00
28/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	103250	13	10	13	0.00
28/11/2017	GOVI On 03-May-18			GOVI	581.36	578.8640	581.3610	578.8640	0.00
28/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	89190	11	9	11	0.00
28/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	89290	11	9	11	0.00
28/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	89090	11	9	11	0.00
28/11/2017	GOVI On 02-August-18			GOVI	592.41	589.8730	592.4090	589.8730	0.00
28/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
28/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	132910	16	13	16	0.00
28/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	133010	16	13	16	0.00
28/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	133110	16	13	16	0.00
28/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2017	IGOV On 01-February-18			Index Future	241.79	241.6800	241.7860	241.6800	876.00
28/11/2017	IGOV On 03-May-18			Index Future	246.32	246.2100	246.3170	246.2100	272.00
28/11/2017	IGOV On 02-August-18			Index Future	251.05	250.9430	251.0500	250.9430	0.00
28/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
28/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7250	99.7254	99.7250	0.00
28/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9345	99.9317	99.9345	0.00
28/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.18	100.1879	100.1795	100.1879	0.00
28/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
28/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0065	99.0069	99.0065	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
28/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6264	98.6236	98.6264	0.00
28/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.65	98.6561	98.6476	98.6561	0.00
28/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.16	99.1800	99.1600	99.1800	0.00
28/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.67	99.6895	99.6699	99.6895	0.00
28/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.19	100.2173	100.1933	100.2173	0.00
28/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.74	100.7683	100.7424	100.7683	0.00
28/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.59	97.6639	97.5908	97.6639	0.00
28/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.92	96.9961	96.9250	96.9961	0.00
28/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.23	96.2957	96.2313	96.2957	0.00
28/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.51	96.5663	96.5079	96.5663	0.00
28/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.78	98.8379	98.7794	98.8379	51.00
28/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.01	99.0716	99.0064	99.0716	0.00
28/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.28	100.3591	100.2825	100.3591	0.00
28/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.55	102.6352	102.5483	102.6352	0.00
28/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	IS10 On 17-December-25			Interest Rate Swap	97.99	98.0721	97.9859	98.0721	0.00
28/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.08	95.1669	95.0836	95.1669	0.00
28/11/2017	IS10 On 15-June-26			Interest Rate Swap	93.89	93.9714	93.8933	93.9714	0.00
28/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.04	96.1128	96.0422	96.1128	0.00
28/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.78	99.8394	99.7758	99.8394	0.00
28/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.40	98.4660	98.4045	98.4660	0.00
28/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.45	100.5065	100.4490	100.5065	0.00
28/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.11	104.1625	104.1094	104.1625	0.00
28/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	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
28/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	0.00
28/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
28/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	2,500.00
28/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
28/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
28/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
28/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
28/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
28/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
28/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
28/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
28/11/2017	R023 On 01-February-18			Bond Future	8.56	99.9590	100.1272	99.9590	61,187.00
28/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	491	0	0	0	0.00
28/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	505	0	1	0	0.00
28/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	478	0	0	0	0.00
28/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1470	2	1	2	0.00
28/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1444	2	1	2	0.00
28/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1418	2	1	2	0.00
28/11/2017	R023 On 03-May-18			Bond Future	8.62	97.8939	98.0650	97.8939	0.00
28/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	778	1	1	1	0.00
28/11/2017	R023 On 03-May-18	9.19	Call	Bond Future	2705	3	3	3	0.00
28/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	806	1	1	1	0.00
28/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	792	1	1	1	0.00
28/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2068	2	2	2	0.00
28/11/2017	R023 On 03-May-18	9.19	Put	Bond Future	572	1	1	1	2,500.00
28/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2093	2	2	2	0.00
28/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2118	2	2	2	0.00
28/11/2017	R035 On 01-February-18			Bond Future	10.00	94.2875	94.7944	94.2875	53,530.00
28/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	1965	2	2	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
28/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	2043	3	2	3	0.00
28/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	1887	2	2	2	0.00
28/11/2017	R035 On 03-May-18			Bond Future	10.07	91.5460	92.0622	91.5460	0.00
28/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	1339	2	1	2	0.00
28/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	1263	2	1	2	0.00
28/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	1187	2	1	2	0.00
28/11/2017	R186 On 01-February-18			Bond Future	9.21	108.6623	109.0227	108.6623	91,297.00
28/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	189	0	0	0	1,460.00
28/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	6	0	0	0	1,460.00
28/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	822	1	1	1	0.00
28/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	912	1	1	1	0.00
28/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1615	1	2	1	0.00
28/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	450	0	0	0	0.00
28/11/2017	R186 On 01-February-18	9.65	Call	Bond Future	3229	3	3	3	0.00
28/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	866	1	1	1	0.00
28/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	844	1	1	1	0.00
28/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2422	3	2	3	0.00
28/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2256	3	2	3	6,200.00
28/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	3406	4	3	4	775.00
28/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1380	2	1	2	775.00
28/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2339	3	2	3	0.00
28/11/2017	R186 On 01-February-18	9.65	Put	Bond Future	529	1	1	1	1,950.00
28/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2380	3	2	3	0.00
28/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	4787	5	5	5	0.00
28/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	9728	10	10	10	0.00
28/11/2017	R186 On 03-May-18			Bond Future	9.29	110.6894	111.0563	110.6894	0.00
28/11/2017	R186 On 03-May-18	9.30	Call	Bond Future	2510	2	3	2	1,120.00
28/11/2017	R186 On 03-May-18	10.14	Call	Bond Future	5817	6	6	6	0.00
28/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1506	1	2	1	0.00
28/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1483	1	1	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
28/11/2017	R186 On 03-May-18	9.75	Call	Bond Future	4124	4	4	4	0.00
28/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1460	1	1	1	0.00
28/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	3752	4	4	4	0.00
28/11/2017	R186 On 03-May-18	9.75	Put	Bond Future	1332	1	1	1	3,200.00
28/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	3792	4	4	4	0.00
28/11/2017	R186 On 03-May-18	10.14	Put	Bond Future	755	1	1	1	1,120.00
28/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	3712	4	4	4	0.00
28/11/2017	R186 On 03-May-18	9.30	Put	Bond Future	2422	3	2	3	0.00
28/11/2017	R197 On 01-February-18			Bond Future	292.16	292.1904	292.1627	292.1904	2,350.00
28/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	9497	9	9	9	0.00
28/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	9507	9	10	9	0.00
28/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	9517	9	10	9	0.00
28/11/2017	R197 On 03-May-18			Bond Future	297.64	297.6660	297.6373	297.6660	0.00
28/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	6813	7	7	7	0.00
28/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	6823	7	7	7	0.00
28/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	6803	7	7	7	0.00
28/11/2017	R202 On 01-February-18			Bond Future	228.88	228.9046	228.8842	228.9046	22,205.00
28/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	20186	20	20	20	0.00
28/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	20176	20	20	20	0.00
28/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	20196	20	20	20	0.00
28/11/2017	R202 On 03-May-18			Bond Future	233.17	233.1942	233.1728	233.1942	0.00
28/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	96	0	0	0	0.00
28/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	96	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
28/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	95	0	0	0	0.00
28/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	14413	14	14	14	0.00
28/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	14393	14	14	14	0.00
28/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	14403	14	14	14	0.00
28/11/2017	R204 On 01-February-18			Bond Future	7.69	101.2804	101.2756	101.2804	42,225.00
28/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	33	0	0	0	0.00
28/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	36	0	0	0	0.00
28/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	35	0	0	0	0.00
28/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	392	0	0	0	0.00
28/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	385	0	0	0	0.00
28/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	399	0	0	0	0.00
28/11/2017	R204 On 03-May-18			Bond Future	7.76	103.1699	103.1648	103.1699	0.00
28/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	55	0	0	0	0.00
28/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	57	0	0	0	0.00
28/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	54	0	0	0	0.00
28/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	459	0	0	0	0.00
28/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	454	0	0	0	0.00
28/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	449	0	0	0	0.00
28/11/2017	R207 On 01-February-18			Bond Future	8.00	99.0777	99.1173	99.0777	46,865.00
28/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	83	0	0	0	0.00
28/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	90	0	0	0	0.00
28/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	86	0	0	0	0.00
28/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	779	1	1	1	0.00
28/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	750	1	1	1	0.00
28/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	765	1	1	1	0.00
28/11/2017	R207 On 03-May-18			Bond Future	8.08	100.9260	100.9660	100.9260	0.00
28/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	187	0	0	0	0.00
28/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	183	0	0	0	0.00
28/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	179	0	0	0	0.00
28/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	966	1	1	1	0.00
28/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	977	1	1	1	0.00
28/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	955	1	1	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
28/11/2017	R208 On 01-February-18			Bond Future	8.24	98.2265	98.3274	98.2265	34,724.00
28/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	167	0	0	0	0.00
28/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	173	0	0	0	0.00
28/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	161	0	0	0	0.00
28/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1252	1	1	1	0.00
28/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1231	1	1	1	0.00
28/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1210	1	1	1	0.00
28/11/2017	R208 On 03-May-18			Bond Future	8.30	96.6577	96.7602	96.6577	0.00
28/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	302	0	0	0	0.00
28/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	315	0	0	0	0.00
28/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	309	0	0	0	0.00
28/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1595	2	2	2	0.00
28/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1613	2	2	2	0.00
28/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1631	2	2	2	0.00
28/11/2017	R209 On 01-February-18			Bond Future	9.91	71.2415	71.6674	71.2415	153,934.00
28/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	818	1	1	1	0.00
28/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	1090	1	1	1	0.00
28/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1562	1	2	1	0.00
28/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	1115	1	1	1	0.00
28/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	1140	1	1	1	0.00
28/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	2323	2	2	2	0.00
28/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1472	1	1	1	0.00
28/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	397	0	0	0	220.00
28/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	1192	1	1	1	5,000.00
28/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	384	0	0	0	157.00
28/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1532	1	2	1	0.00
28/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	683	1	1	1	739.00
28/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1957	2	2	2	0.00
28/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1593	1	2	1	0.00
28/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2802	3	3	3	0.00
28/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	2207	2	2	2	0.00
28/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2326	3	2	3	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
28/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1114	1	1	1	3,000.00
28/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	1840	2	2	2	7,500.00
28/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4228	5	4	5	0.00
28/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	1706	2	2	2	157.00
28/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	4285	5	4	5	0.00
28/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1372	2	1	2	7,488.00
28/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	1772	2	2	2	739.00
28/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	3220	4	3	4	0.00
28/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	854	1	1	1	739.00
28/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	2366	3	2	3	0.00
28/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	1739	2	2	2	220.00
28/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	2887	3	3	3	377.00
28/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2286	3	2	3	0.00
28/11/2017	R209 On 03-May-18			Bond Future	9.97	69.4212	69.8549	69.4212	0.00
28/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	2270	2	2	2	0.00
28/11/2017	R209 On 03-May-18	10.22	Call	Bond Future	3472	3	3	3	0.00
28/11/2017	R209 On 03-May-18	10.73	Call	Bond Future	5506	5	6	5	0.00
28/11/2017	R209 On 03-May-18	9.75	Call	Bond Future	1991	2	2	2	435.00
28/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2725	3	3	3	0.00
28/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	2241	2	2	2	0.00
28/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	2298	2	2	2	0.00
28/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2548	3	3	3	5,000.00
28/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3078	3	3	3	0.00
28/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3008	3	3	3	0.00
28/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3043	3	3	3	0.00
28/11/2017	R209 On 03-May-18	10.22	Put	Bond Future	1934	2	2	2	435.00
28/11/2017	R209 On 03-May-18	10.73	Put	Bond Future	966	1	1	1	435.00
28/11/2017	R209 On 03-May-18	9.75	Put	Bond Future	3409	4	3	4	0.00
28/11/2017	R209 On 02-August-18			Bond Future	10.03	70.7415	71.1821	70.7415	0.00
28/11/2017	R209 On 02-August-18	10.84	Call	Bond Future	6374	6	6	6	0.00
28/11/2017	R209 On 02-August-18	10.21	Call	Bond Future	4045	4	4	4	0.00
28/11/2017	R209 On 02-August-18	9.66	Call	Bond Future	2419	2	2	2	435.00
28/11/2017	R209 On 02-August-18	10.38	Call	Bond Future	4627	4	5	4	0.00
28/11/2017	R209 On 02-August-18	10.40	Call	Bond Future	4698	4	5	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
28/11/2017	R209 On 02-August-18	10.39	Call	Bond Future	4662	4	5	4	0.00
28/11/2017	R209 On 02-August-18	9.66	Put	Bond Future	4803	5	5	5	0.00
28/11/2017	R209 On 02-August-18	10.38	Put	Bond Future	2514	3	3	3	0.00
28/11/2017	R209 On 02-August-18	10.40	Put	Bond Future	2466	3	2	3	0.00
28/11/2017	R209 On 02-August-18	10.39	Put	Bond Future	2490	3	2	3	0.00
28/11/2017	R209 On 02-August-18	10.21	Put	Bond Future	2954	3	3	3	435.00
28/11/2017	R209 On 02-August-18	10.84	Put	Bond Future	1607	2	2	2	435.00
28/11/2017	R209 On 01-November-18			Bond Future	10.09	68.9563	69.4072	68.9563	0.00
28/11/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	68519	68	69	68	0.00
28/11/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	68519	68	69	68	0.00
28/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3655	3	4	3	0.00
28/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5683	5	6	5	0.00
28/11/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	68519	68	69	68	0.00
28/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	2164	2	2	2	435.00
28/11/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
28/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	2837	3	3	3	435.00
28/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	4613	5	5	5	435.00
28/11/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
28/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7055	7	7	7	0.00
28/11/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 01-February-18			Bond Future	181.19	181.2054	181.1889	181.2054	2,159.00
28/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	11191	11	11	11	0.00
28/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	11181	11	11	11	0.00
28/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	11171	11	11	11	0.00
28/11/2017	R210 On 03-May-18			Bond Future	182.16	182.1760	182.1589	182.1760	0.00
28/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	9291	9	9	9	0.00
28/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	9281	9	9	9	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
28/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	9301	9	9	9	0.00
28/11/2017	R212 On 01-February-18			Bond Future	149.32	149.2185	149.3211	149.2185	4,967.00
28/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	5369	5	5	5	0.00
28/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	5379	5	5	5	0.00
28/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	5389	5	5	5	0.00
28/11/2017	R212 On 03-May-18			Bond Future	152.12	152.0147	152.1190	152.0147	0.00
28/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
28/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	2171	2	2	2	0.00
28/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	2181	2	2	2	0.00
28/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	2161	2	2	2	0.00
28/11/2017	R213 On 01-February-18			Bond Future	9.73	82.7111	83.1002	82.7111	58,332.00
28/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	819	1	1	1	0.00
28/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	799	1	1	1	0.00
28/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	779	1	1	1	0.00
28/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	2795	3	3	3	0.00
28/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	2840	3	3	3	0.00
28/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	2750	3	3	3	0.00
28/11/2017	R213 On 03-May-18			Bond Future	9.80	80.7046	81.1007	80.7046	0.00
28/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1875	2	2	2	0.00
28/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1901	2	2	2	0.00
28/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1927	2	2	2	0.00
28/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3309	4	3	4	0.00
28/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3383	4	3	4	0.00
28/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3346	4	3	4	0.00
28/11/2017	R214 On 01-February-18			Bond Future	10.09	70.5026	70.9394	70.5026	50,361.00
28/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	956	1	1	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
28/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	1002	1	1	1	0.00
28/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	979	1	1	1	0.00
28/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	2716	3	3	3	0.00
28/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	2671	3	3	3	0.00
28/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	2761	3	3	3	0.00
28/11/2017	R214 On 03-May-18			Bond Future	10.15	68.5219	68.9666	68.5219	0.00
28/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	2221	2	2	2	0.00
28/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	2249	2	2	2	0.00
28/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	2192	2	2	2	0.00
28/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3403	4	3	4	0.00
28/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3365	4	3	4	0.00
28/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3328	4	3	4	0.00
28/11/2017	R248 On 01-February-18			Bond Future	10.16	90.0875	90.6394	90.0875	104,380.00
28/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1226	1	1	1	0.00
28/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1285	1	1	1	0.00
28/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1255	1	1	1	0.00
28/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	3524	4	4	4	0.00
28/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	3411	4	3	4	0.00
28/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	3467	4	3	4	0.00
28/11/2017	R248 On 03-May-18			Bond Future	10.23	87.3311	87.8931	87.3311	0.00
28/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2856	3	3	3	0.00
28/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2820	3	3	3	0.00
28/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2784	3	3	3	0.00
28/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	4219	5	4	5	0.00
28/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	4266	5	4	5	0.00
28/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	4171	4	4	4	0.00