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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	1409 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
13/09/2017	2025 On 02-November-17			Bond Future	129.92	129.5985	129.9235	129.5985	2,291.00
13/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3047	3	3047	3	0.00
13/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3057	3	3057	3	0.00
13/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3037	3	3037	3	0.00
13/09/2017	2025 On 01-February-18			Bond Future	131.02	130.6902	131.0216	130.6902	0.00
13/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2878	3	2878	3	0.00
13/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2858	3	2858	3	0.00
13/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2868	3	2868	3	0.00
13/09/2017	2025 On 03-May-18			Bond Future	133.51	133.1786	133.5144	133.1786	0.00
13/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	294	0	294	0	0.00
13/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	304	0	304	0	0.00
13/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	314	0	314	0	0.00
13/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2029 On 02-November-17			Bond Future	100.11	100.1303	100.1097	100.1303	1,370.00
13/09/2017	2029 On 01-February-18			Bond Future	101.99	102.0073	101.9867	102.0073	0.00
13/09/2017	2029 On 03-May-18			Bond Future	102.91	102.9325	102.9100	102.9325	0.00
13/09/2017	2030 On 02-November-17			Bond Future	9.05	94.3547	9.0479	94.3547	59,104.00
13/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1992	2	1992	2	0.00
13/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2059	2	2059	2	0.00
13/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2126	2	2126	2	0.00
13/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 01-February-18			Bond Future	9.10	92.0849	9.0997	92.0849	0.00
13/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1883	2	1883	2	0.00
13/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1949	2	1949	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
13/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1817	2	1817	2	0.00
13/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 03-May-18			Bond Future	9.15	93.7999	9.1547	93.7999	0.00
13/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2211	2	2211	2	0.00
13/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2341	2	2341	2	0.00
13/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2276	2	2276	2	0.00
13/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
13/09/2017	2032 On 02-November-17			Bond Future	9.28	92.5804	9.2812	92.5804	35,203.00
13/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2331	2	2331	2	0.00
13/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2379	2	2379	2	0.00
13/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2427	2	2427	2	0.00
13/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	828	1	828	1	0.00
13/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	877	1	877	1	0.00
13/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	852	1	852	1	0.00
13/09/2017	2032 On 01-February-18			Bond Future	9.34	94.2827	9.3388	94.2827	0.00
13/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2301	2	2301	2	7,800.00
13/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3385	3	3385	3	0.00
13/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1959	2	1959	2	7,500.00
13/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3341	3	3341	3	0.00
13/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2877	3	2877	3	750.00
13/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2678	3	2678	3	6,800.00
13/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3297	3	3297	3	0.00
13/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1748	2	1748	2	0.00
13/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2979	3	2979	3	0.00
13/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1776	2	1776	2	0.00
13/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2071	2	2071	2	0.00
13/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2233	2	2233	2	0.00
13/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1721	2	1721	2	0.00
13/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2585	3	2585	3	0.00
13/09/2017	2032 On 03-May-18			Bond Future	9.40	91.8817	9.3956	91.8817	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
13/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4482	4	4482	4	0.00
13/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4525	4	4525	4	0.00
13/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4568	4	4568	4	0.00
13/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2277	2	2277	2	0.00
13/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2330	2	2330	2	0.00
13/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2304	2	2304	2	0.00
13/09/2017	2033 On 02-November-17			Bond Future	104.24	104.2559	104.2353	104.2559	5,174.00
13/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5845	6	5845	6	0.00
13/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5835	6	5835	6	0.00
13/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5855	6	5855	6	0.00
13/09/2017	2033 On 01-February-18			Bond Future	106.19	106.2103	106.1897	106.2103	0.00
13/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3460	3	3460	3	0.00
13/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3470	3	3470	3	0.00
13/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3450	3	3450	3	0.00
13/09/2017	2033 On 03-May-18			Bond Future	107.12	107.1458	107.1232	107.1458	0.00
13/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	567	1	567	1	0.00
13/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	577	1	577	1	0.00
13/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	587	1	587	1	0.00
13/09/2017	2037 On 02-November-17			Bond Future	9.64	92.1320	9.6373	92.1320	54,475.00
13/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1884	2	1884	2	0.00
13/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1925	2	1925	2	0.00
13/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1843	2	1843	2	0.00
13/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1742	2	1742	2	0.00
13/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1703	2	1703	2	0.00
13/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1664	2	1664	2	0.00

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13/09/2017	2037 On 01-February-18			Bond Future	9.70	89.5710	9.6974	89.5710	160.00
13/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3321	3	3321	3	0.00
13/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3233	3	3233	3	0.00
13/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3277	3	3277	3	0.00
13/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2349	2	2349	2	0.00
13/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2281	2	2281	2	0.00
13/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2315	2	2315	2	0.00
13/09/2017	2037 On 03-May-18			Bond Future	9.76	91.2391	9.7601	91.2391	0.00
13/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4574	4	4574	4	0.00
13/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4663	5	4663	5	0.00
13/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4618	4	4618	4	0.00
13/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2925	3	2925	3	0.00
13/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2956	3	2956	3	0.00
13/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2894	3	2894	3	0.00
13/09/2017	2038 On 02-November-17			Bond Future	128.45	128.4788	128.4525	128.4788	19,544.00
13/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8357	8	8357	8	0.00
13/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8367	8	8367	8	0.00
13/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8347	8	8347	8	0.00
13/09/2017	2038 On 01-February-18			Bond Future	129.36	129.3822	129.3558	129.3822	0.00
13/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7574	8	7574	8	0.00
13/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7594	8	7594	8	0.00
13/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7584	8	7584	8	0.00
13/09/2017	2038 On 03-May-18			Bond Future	131.82	131.8457	131.8169	131.8457	0.00
13/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	453	0	453	0	0.00
13/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	473	0	473	0	0.00

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13/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	463	0	463	0	0.00
13/09/2017	2040 On 02-November-17			Bond Future	9.77	95.2396	9.7735	95.2396	16,379.00
13/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1495	1	1495	1	0.00
13/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1459	1	1459	1	0.00
13/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1532	1	1532	1	0.00
13/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2518	3	2518	3	0.00
13/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2467	3	2467	3	0.00
13/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2418	3	2418	3	0.00
13/09/2017	2040 On 01-February-18			Bond Future	9.84	92.4855	9.8356	92.4855	0.00
13/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3176	3	3176	3	0.00
13/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3264	3	3264	3	0.00
13/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3220	3	3220	3	0.00
13/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2849	3	2849	3	0.00
13/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2810	3	2810	3	0.00
13/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2889	3	2889	3	0.00
13/09/2017	2040 On 03-May-18			Bond Future	9.90	94.2078	9.9003	94.2078	0.00
13/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4794	5	4794	5	0.00
13/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4839	5	4839	5	0.00
13/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4748	5	4748	5	0.00
13/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3439	4	3439	4	0.00
13/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3404	3	3404	3	0.00
13/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3369	3	3369	3	0.00
13/09/2017	2044 On 02-November-17			Bond Future	9.79	92.3592	9.7923	92.3592	26,125.00
13/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1461	1	1461	1	0.00
13/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1534	1	1534	1	0.00
13/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1497	1	1497	1	0.00
13/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2560	3	2560	3	0.00
13/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2509	3	2509	3	0.00
13/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2611	3	2611	3	0.00
13/09/2017	2044 On 01-February-18			Bond Future	9.85	89.6773	9.8523	89.6773	0.00
13/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3250	3	3250	3	0.00
13/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3294	3	3294	3	0.00
13/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3339	3	3339	3	0.00
13/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2851	3	2851	3	0.00

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13/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2931	3	2931	3	0.00
13/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2891	3	2891	3	0.00
13/09/2017	2044 On 03-May-18			Bond Future	9.91	91.3474	9.9146	91.3474	0.00
13/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4998	5	4998	5	0.00
13/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4951	5	4951	5	0.00
13/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4905	5	4905	5	0.00
13/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3416	4	3416	4	0.00
13/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3452	4	3452	4	0.00
13/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3381	3	3381	3	0.00
13/09/2017	2046 On 02-November-17			Bond Future	123.96	123.9847	123.9600	123.9847	21,292.00
13/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12340	12	12340	12	0.00
13/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12360	12	12360	12	0.00
13/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12350	12	12350	12	0.00
13/09/2017	2046 On 01-February-18			Bond Future	126.28	126.3089	126.2840	126.3089	0.00
13/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6616	7	6616	7	0.00
13/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6626	7	6626	7	0.00
13/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6636	7	6636	7	0.00
13/09/2017	2046 On 03-May-18			Bond Future	127.09	127.1158	127.0884	127.1158	0.00
13/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	852	1	852	1	0.00
13/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	862	1	862	1	0.00
13/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	842	1	842	1	0.00
13/09/2017	2050 On 02-November-17			Bond Future	132.00	131.8815	132.0022	131.8815	22,382.00
13/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12648	13	12648	13	0.00
13/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12658	13	12658	13	0.00
13/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12668	13	12668	13	0.00
13/09/2017	2050 On 01-February-18			Bond Future	132.80	132.6806	132.8039	132.6806	0.00
13/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7436	8	7436	8	0.00
13/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7426	8	7426	8	0.00
13/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7446	8	7446	8	0.00
13/09/2017	2050 On 03-May-18			Bond Future	135.33	135.2068	135.3305	135.2068	0.00
13/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	300	0	300	0	0.00
13/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	280	0	280	0	0.00
13/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	290	0	290	0	0.00
13/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	AL37 On 02-November-17			Index Future	561.68	561.3510	561.6810	561.3510	0.00
13/09/2017	AL37 On 01-February-18			Index Future	572.01	571.6750	572.0120	571.6750	0.00
13/09/2017	AL37 On 03-May-18			Index Future	582.66	582.3240	582.6630	582.3240	0.00
13/09/2017	AL7T On 02-November-17			Index Future	648.05	647.4570	648.0540	647.4570	0.00
13/09/2017	AL7T On 01-February-18			Index Future	659.97	659.3640	659.9740	659.3640	0.00
13/09/2017	AL7T On 03-May-18			Index Future	672.26	671.6470	672.2630	671.6470	0.00
13/09/2017	ALBI On 02-November-17			Index Future	580.69	579.8260	580.6890	579.8260	791.00
13/09/2017	ALBI On 01-February-18			Index Future	591.37	590.4890	591.3690	590.4890	0.00
13/09/2017	ALBI On 03-May-18			Index Future	602.38	601.4890	602.3810	601.4890	0.00
13/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	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
13/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	EL28 On 02-November-17			Bond Future	127.47	127.4844	127.4653	127.4844	0.00
13/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6415	6	6415	6	0.00
13/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6425	6	6425	6	0.00
13/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6405	6	6405	6	0.00
13/09/2017	EL28 On 01-February-18			Bond Future	129.86	129.8743	129.8551	129.8743	0.00
13/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2445	2	2445	2	0.00
13/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2455	2	2455	2	0.00
13/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2435	2	2435	2	0.00
13/09/2017	EL28 On 03-May-18			Bond Future	132.33	132.3471	132.3257	132.3471	0.00
13/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	854	1	854	1	0.00
13/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	864	1	864	1	0.00
13/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	874	1	874	1	0.00
13/09/2017	ES33 On 02-November-17			Bond Future	10.73	76.5380	10.7252	76.5380	9,466.00
13/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	340	1	340	1	0.00
13/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	402	1	402	1	0.00
13/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	278	0	278	0	0.00
13/09/2017	ES33 On 01-February-18			Bond Future	10.83	77.9454	10.8289	77.9454	0.00
13/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	964	1	964	1	0.00
13/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1023	1	1023	1	0.00
13/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1082	1	1082	1	0.00
13/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 03-May-18			Bond Future	10.93	75.6056	10.9304	75.6056	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
13/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1578	1	1578	1	0.00
13/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1693	1	1693	1	0.00
13/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1636	1	1636	1	0.00
13/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/09/2017	ES42 On 02-November-17			Bond Future	11.00	79.0934	10.9952	79.0934	7,957.00
13/09/2017	ES42 On 01-February-18			Bond Future	11.10	80.5476	11.0963	80.5476	0.00
13/09/2017	ES42 On 03-May-18			Bond Future	11.20	77.7865	11.2001	77.7865	0.00
13/09/2017	GOVI On 02-November-17			GOVI	579.48	578.6280	579.4770	578.6280	669.00
13/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	70170	6	70170	6	0.00
13/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	70270	6	70270	6	0.00
13/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	70370	6	70370	6	0.00
13/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 01-February-18			GOVI	590.14	589.2690	590.1350	589.2690	0.00
13/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	91050	8	91050	8	0.00
13/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	90950	8	90950	8	0.00
13/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	91150	8	91150	8	0.00
13/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 03-May-18			GOVI	601.12	600.2460	601.1230	600.2460	0.00
13/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	108530	10	108530	10	0.00
13/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	108330	10	108330	10	0.00
13/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	108430	10	108430	10	0.00
13/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2017	IGOV On 02-November-17			Index Future	250.24	250.1520	250.2370	250.1520	1,163.00
13/09/2017	IGOV On 01-February-18			Index Future	254.93	254.8410	254.9290	254.8410	0.00
13/09/2017	IGOV On 03-May-18			Index Future	259.78	259.6940	259.7790	259.6940	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
13/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
13/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
13/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7639	99.7632	99.7639	0.00
13/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6189	99.6183	99.6189	0.00
13/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6665	99.6663	99.6665	0.00
13/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7145	99.7145	99.7145	0.00
13/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7941	99.7932	99.7941	0.00
13/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.8991	98.8986	98.8991	0.00
13/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3595	98.3591	98.3595	0.00
13/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1789	98.1789	98.1789	0.00
13/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
13/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.73	98.7253	98.7252	98.7253	0.00
13/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.02	99.0159	99.0161	99.0159	0.00
13/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.33	99.3329	99.3330	99.3329	0.00
13/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.11	95.1149	95.1146	95.1149	0.00
13/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2814	94.2810	94.2814	0.00
13/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4210	93.4204	93.4210	0.00
13/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.55	93.5472	93.5467	93.5472	0.00
13/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.69	95.6921	95.6915	95.6921	51.00
13/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.76	95.7642	95.7634	95.7642	0.00
13/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.92	96.9177	96.9170	96.9177	0.00
13/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.09	99.0916	99.0908	99.0916	0.00
13/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.44	93.4404	93.4386	93.4404	0.00
13/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.42	90.4207	90.4188	90.4207	0.00
13/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.15	89.1544	89.1524	89.1544	0.00
13/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.33	91.3338	91.3319	91.3338	0.00
13/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.13	95.1345	95.1325	95.1345	0.00
13/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.66	93.6647	93.6625	93.6647	0.00
13/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.74	95.7437	95.7417	95.7437	0.00
13/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.49	99.4877	99.4857	99.4877	0.00
13/09/2017	IS10 On 20-December-27			Interest Rate Swap	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
13/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
13/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
13/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
13/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
13/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
13/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
13/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
13/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
13/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
13/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
13/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
13/09/2017	R023 On 02-November-17			Bond Future	7.76	101.3116	7.7633	101.3116	57,230.00
13/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3357	3	3357	3	0.00
13/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3397	3	3397	3	0.00
13/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3437	3	3437	3	0.00
13/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	11	0	11	0	0.00
13/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	10	0	10	0	0.00
13/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	11	0	11	0	0.00
13/09/2017	R023 On 01-February-18			Bond Future	7.79	103.1746	7.7864	103.1746	0.00
13/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2529	2	2529	2	0.00
13/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2561	3	2561	3	0.00
13/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2498	2	2498	2	0.00
13/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	371	0	371	0	0.00
13/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	363	0	363	0	0.00
13/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	355	0	355	0	0.00
13/09/2017	R023 On 03-May-18			Bond Future	7.80	101.1665	7.7999	101.1665	0.00
13/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2521	2	2521	2	0.00
13/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2575	3	2575	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
13/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2548	2	2548	2	0.00
13/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	664	1	664	1	0.00
13/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	675	1	675	1	0.00
13/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	686	1	686	1	0.00
13/09/2017	R035 On 02-November-17			Bond Future	9.53	95.8851	9.5344	95.8851	22,815.00
13/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	526	0	526	0	0.00
13/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	446	0	446	0	0.00
13/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	606	0	606	0	0.00
13/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 01-February-18			Bond Future	9.60	97.6483	9.5982	97.6483	0.00
13/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1037	1	1037	1	0.00
13/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1193	1	1193	1	0.00
13/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1115	1	1115	1	0.00
13/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 03-May-18			Bond Future	9.66	94.9668	9.6576	94.9668	0.00
13/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1871	2	1871	2	0.00
13/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1947	2	1947	2	0.00
13/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1795	2	1795	2	0.00
13/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R186 On 02-November-17			Bond Future	8.45	116.6890	8.4530	116.6890	158,012.00
13/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2530	2	2530	2	0.00
13/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3197	3	3197	3	0.00
13/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3305	3	3305	3	0.00
13/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1844	2	1844	2	0.00
13/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3859	4	3859	4	0.00
13/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3251	3	3251	3	0.00
13/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	345	0	345	0	0.00
13/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	222	0	222	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	321	0	321	0	0.00
13/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	851	1	851	1	3,750.00
13/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	536	1	536	1	0.00
13/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	333	0	333	0	0.00
13/09/2017	R186 On 01-February-18			Bond Future	8.50	113.5348	8.4954	113.5348	198.00
13/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	388	0	388	0	1,460.00
13/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2021	2	2021	2	1,460.00
13/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4105	4	4105	4	0.00
13/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5359	5	5359	5	0.00
13/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3915	4	3915	4	0.00
13/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4010	4	4010	4	0.00
13/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2979	3	2979	3	0.00
13/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3963	4	3963	4	0.00
13/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	887	1	887	1	0.00
13/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	822	1	822	1	6,200.00
13/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1305	1	1305	1	820.00
13/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	496	1	496	1	820.00
13/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	870	1	870	1	0.00
13/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	854	1	854	1	0.00
13/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1991	2	1991	2	0.00
13/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5481	6	5481	6	0.00
13/09/2017	R186 On 03-May-18			Bond Future	8.54	115.6494	8.5374	115.6494	0.00
13/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4144	4	4144	4	0.00
13/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4103	4	4103	4	0.00
13/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4061	4	4061	4	0.00
13/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1661	2	1661	2	0.00
13/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1682	2	1682	2	0.00
13/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1639	2	1639	2	0.00
13/09/2017	R197 On 02-November-17			Bond Future	301.53	301.5124	301.5277	301.5124	2,350.00
13/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3632	4	3632	4	0.00
13/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3622	4	3622	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
13/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3642	4	3642	4	0.00
13/09/2017	R197 On 01-February-18			Bond Future	300.21	300.1908	300.2070	300.1908	0.00
13/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1453	1	1453	1	0.00
13/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1463	1	1463	1	0.00
13/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1473	1	1473	1	0.00
13/09/2017	R197 On 03-May-18			Bond Future	305.92	305.9065	305.9186	305.9065	0.00
13/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1479	1	1479	1	0.00
13/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1459	1	1459	1	0.00
13/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1469	1	1469	1	0.00
13/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R202 On 02-November-17			Bond Future	240.45	240.4976	240.4499	240.4976	28,647.00
13/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	1	0	1	0	0.00
13/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	1	0	1	0	0.00
13/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	1	0	1	0	0.00
13/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13451	13	13451	13	0.00
13/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13461	13	13461	13	0.00
13/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13441	13	13441	13	0.00
13/09/2017	R202 On 01-February-18			Bond Future	241.25	241.3020	241.2537	241.3020	0.00
13/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	472	0	472	0	0.00
13/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	473	0	473	0	0.00
13/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	474	0	474	0	0.00
13/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	8289	8	8289	8	0.00
13/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	8281	8	8281	8	0.00
13/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	8298	8	8298	8	0.00
13/09/2017	R202 On 03-May-18			Bond Future	245.84	245.8963	245.8438	245.8963	0.00
13/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	2861	0	2861	0	0.00
13/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	2857	0	2857	0	0.00
13/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	2853	0	2853	0	0.00
13/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	4499	2	4499	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
13/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	4488	2	4488	2	0.00
13/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	4493	2	4493	2	0.00
13/09/2017	R204 On 02-November-17			Bond Future	6.78	104.3093	6.7838	104.3093	46,398.00
13/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2684	1	2684	1	0.00
13/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2690	1	2690	1	0.00
13/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2678	1	2678	1	0.00
13/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1660	0	1660	0	0.00
13/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1655	0	1655	0	0.00
13/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1650	0	1650	0	0.00
13/09/2017	R204 On 01-February-18			Bond Future	6.59	102.1893	6.5871	102.1893	0.00
13/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3572	1	3572	1	0.00
13/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3581	1	3581	1	0.00
13/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3577	1	3577	1	0.00
13/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	3012	0	3012	0	0.00
13/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	3008	0	3008	0	0.00
13/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	3016	0	3016	0	0.00
13/09/2017	R204 On 03-May-18			Bond Future	6.20	104.0926	6.2024	104.0926	0.00
13/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4875	1	4875	1	0.00
13/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4878	1	4878	1	0.00
13/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4872	1	4872	1	0.00
13/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4341	0	4341	0	0.00
13/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4338	0	4338	0	0.00
13/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4335	0	4335	0	0.00
13/09/2017	R207 On 02-November-17			Bond Future	7.10	102.5463	7.0977	102.5463	41,067.00
13/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1842	2	1842	2	0.00
13/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1881	2	1881	2	0.00
13/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1862	2	1862	2	0.00
13/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R207 On 01-February-18			Bond Future	7.04	100.7908	7.0450	100.7908	0.00
13/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1061	1	1061	1	0.00
13/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1091	1	1091	1	0.00
13/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1076	1	1076	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
13/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	74	0	74	0	0.00
13/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	70	0	70	0	0.00
13/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	72	0	72	0	0.00
13/09/2017	R207 On 03-May-18			Bond Future	6.98	102.6680	6.9770	102.6680	0.00
13/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1070	1	1070	1	0.00
13/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1057	1	1057	1	0.00
13/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1044	1	1044	1	0.00
13/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	130	0	130	0	0.00
13/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	133	0	133	0	0.00
13/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	127	0	127	0	0.00
13/09/2017	R208 On 02-November-17			Bond Future	7.31	98.9857	7.3121	98.9857	32,186.00
13/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2561	3	2561	3	0.00
13/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2533	2	2533	2	0.00
13/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2504	2	2504	2	0.00
13/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
13/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R208 On 01-February-18			Bond Future	7.30	100.8059	7.3021	100.8059	0.00
13/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1621	2	1621	2	0.00
13/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1644	2	1644	2	0.00
13/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1599	2	1599	2	0.00
13/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	165	0	165	0	0.00
13/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	160	0	160	0	0.00
13/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	156	0	156	0	0.00
13/09/2017	R208 On 03-May-18			Bond Future	7.28	99.2822	7.2800	99.2822	0.00
13/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1538	2	1538	2	0.00
13/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1577	2	1577	2	0.00
13/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1557	2	1557	2	0.00
13/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	287	0	287	0	0.00
13/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	293	0	293	0	0.00
13/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	299	0	299	0	0.00
13/09/2017	R209 On 02-November-17			Bond Future	9.49	72.4510	9.4948	72.4510	116,598.00
13/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1497	1	1497	1	0.00
13/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3638	3	3638	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
13/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1568	1	1568	1	0.00
13/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2417	2	2417	2	0.00
13/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1532	1	1532	1	0.00
13/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1715	2	1715	2	0.00
13/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	919	1	919	1	1,350.00
13/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	307	0	307	0	2,248.00
13/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6967	7	6967	7	0.00
13/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	9	0	2,800.00
13/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3030	3	3030	3	0.00
13/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	721	1	721	1	6,500.00
13/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1295	1	1295	1	0.00
13/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1142	1	1142	1	1,350.00
13/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2046	2	2046	2	0.00
13/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8816	9	8816	9	0.00
13/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	493	1	493	1	1,350.00
13/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1327	1	1327	1	0.00
13/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3774	4	3774	4	0.00
13/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	37	0	37	0	1,300.00
13/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	338	0	338	0	1,138.00
13/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1263	1	1263	1	0.00
13/09/2017	R209 On 01-February-18			Bond Future	9.55	73.7833	9.5496	73.7833	0.00
13/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2865	3	2865	3	0.00
13/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4512	4	4512	4	0.00
13/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2942	3	2942	3	0.00
13/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2904	3	2904	3	0.00
13/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4062	4	4062	4	0.00
13/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1139	1	1139	1	7,500.00
13/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	964	1	964	1	3,000.00
13/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1776	2	1776	2	0.00
13/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1803	2	1803	2	0.00
13/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1750	2	1750	2	0.00
13/09/2017	R209 On 03-May-18			Bond Future	9.60	72.0083	9.6035	72.0083	0.00
13/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3959	4	3959	4	0.00
13/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3997	4	3997	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
13/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3921	4	3921	4	0.00
13/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2379	2	2379	2	0.00
13/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2327	2	2327	2	0.00
13/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2353	2	2353	2	0.00
13/09/2017	R210 On 02-November-17			Bond Future	185.33	185.3683	185.3297	185.3683	2,179.00
13/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6740	7	6740	7	0.00
13/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6760	7	6760	7	0.00
13/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6750	7	6750	7	0.00
13/09/2017	R210 On 01-February-18			Bond Future	188.80	188.8432	188.8044	188.8432	0.00
13/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3576	4	3576	4	0.00
13/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3566	4	3566	4	0.00
13/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3556	4	3556	4	0.00
13/09/2017	R210 On 03-May-18			Bond Future	189.97	190.0161	189.9739	190.0161	0.00
13/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1476	1	1476	1	0.00
13/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1466	1	1466	1	0.00
13/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1486	1	1486	1	0.00
13/09/2017	R212 On 02-November-17			Bond Future	151.17	151.2055	151.1727	151.2055	4,057.00
13/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1237	1	1237	1	0.00
13/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1247	1	1247	1	0.00
13/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1227	1	1227	1	0.00
13/09/2017	R212 On 01-February-18			Bond Future	151.97	152.0017	151.9687	152.0017	0.00
13/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2721	3	2721	3	0.00
13/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2731	3	2731	3	0.00
13/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2741	3	2741	3	0.00
13/09/2017	R212 On 03-May-18			Bond Future	154.86	154.8958	154.8600	154.8958	0.00
13/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	580	1	580	1	0.00
13/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	560	1	560	1	0.00
13/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	570	1	570	1	0.00
13/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
13/09/2017	R213 On 02-November-17			Bond Future	9.14	84.8255	9.1449	84.8255	63,283.00
13/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2140	2	2140	2	0.00
13/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2184	2	2184	2	0.00
13/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2097	2	2097	2	0.00
13/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	797	1	797	1	0.00
13/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	774	1	774	1	0.00
13/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	752	1	752	1	0.00
13/09/2017	R213 On 01-February-18			Bond Future	9.20	86.3853	9.2003	86.3853	0.00
13/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3019	3	3019	3	0.00
13/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2979	3	2979	3	0.00
13/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2939	3	2939	3	0.00
13/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1537	2	1537	2	0.00
13/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1562	2	1562	2	0.00
13/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1513	2	1513	2	0.00
13/09/2017	R213 On 03-May-18			Bond Future	9.25	84.4448	9.2510	84.4448	0.00
13/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4036	4	4036	4	0.00
13/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4075	4	4075	4	0.00
13/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4114	4	4114	4	0.00
13/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1997	2	1997	2	0.00
13/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2045	2	2045	2	0.00
13/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2021	2	2021	2	0.00
13/09/2017	R214 On 02-November-17			Bond Future	9.67	71.8822	9.6715	71.8822	44,034.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1200	1	1200	1	0.00
13/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1262	1	1262	1	0.00
13/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1231	1	1231	1	0.00
13/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1805	2	1805	2	0.00
13/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1845	2	1845	2	0.00
13/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1765	2	1765	2	0.00
13/09/2017	R214 On 01-February-18			Bond Future	9.73	73.2040	9.7300	73.2040	0.00
13/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2718	3	2718	3	0.00
13/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2794	3	2794	3	0.00
13/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2756	3	2756	3	0.00
13/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2070	2	2070	2	0.00
13/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2039	2	2039	2	0.00
13/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2100	2	2100	2	0.00
13/09/2017	R214 On 03-May-18			Bond Future	9.78	71.2715	9.7841	71.2715	0.00
13/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3932	4	3932	4	0.00
13/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3970	4	3970	4	0.00
13/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3894	4	3894	4	0.00
13/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2639	3	2639	3	0.00
13/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2611	3	2611	3	0.00
13/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2583	3	2583	3	0.00
13/09/2017	R248 On 02-November-17			Bond Future	9.76	91.6231	9.7630	91.6231	85,554.00
13/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1522	1	1522	1	0.00
13/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1484	1	1484	1	0.00
13/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1447	1	1447	1	0.00
13/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2546	3	2546	3	0.00
13/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2441	3	2441	3	0.00
13/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2493	3	2493	3	0.00
13/09/2017	R248 On 01-February-18			Bond Future	9.82	93.3080	9.8243	93.3080	170.00
13/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3471	3	3471	3	0.00
13/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3564	3	3564	3	0.00
13/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3517	3	3517	3	0.00
13/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2900	3	2900	3	0.00
13/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2821	3	2821	3	0.00
13/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2860	3	2860	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
13/09/2017	R248 On 03-May-18			Bond Future	9.88	90.6089	9.8813	90.6089	0.00
13/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5104	5	5104	5	0.00
13/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5057	5	5057	5	0.00
13/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5010	5	5010	5	0.00
13/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3536	4	3536	4	0.00
13/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3572	4	3572	4	0.00
13/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3499	4	3499	4	0.00