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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
14/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	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
14/09/2017	2025 On 02-November-17			Bond Future	129.91	129.9235	129.9141	129.9235	2,291.00
14/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3056	3	3056	3	0.00
14/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3066	3	3066	3	0.00
14/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3046	3	3046	3	0.00
14/09/2017	2025 On 01-February-18			Bond Future	131.01	131.0216	131.0121	131.0216	0.00
14/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2888	3	2888	3	0.00
14/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2868	3	2868	3	0.00
14/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2878	3	2878	3	0.00
14/09/2017	2025 On 03-May-18			Bond Future	133.51	133.5144	133.5052	133.5144	0.00
14/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	285	0	285	0	0.00
14/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	295	0	295	0	0.00
14/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	305	0	305	0	0.00
14/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2029 On 02-November-17			Bond Future	100.10	100.1097	100.1026	100.1097	1,370.00
14/09/2017	2029 On 01-February-18			Bond Future	101.98	101.9867	101.9794	101.9867	0.00
14/09/2017	2029 On 03-May-18			Bond Future	102.90	102.9100	102.9030	102.9100	0.00
14/09/2017	2030 On 02-November-17			Bond Future	9.03	94.4722	9.0270	94.4722	59,104.00
14/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2137	2	2137	2	0.00
14/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2204	2	2204	2	0.00
14/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2271	2	2271	2	0.00
14/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 01-February-18			Bond Future	9.08	92.2050	9.0781	92.2050	0.00
14/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2030	2	2030	2	0.00
14/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2096	2	2096	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
14/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1964	2	1964	2	0.00
14/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 03-May-18			Bond Future	9.13	93.9215	9.1322	93.9215	0.00
14/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2362	2	2362	2	0.00
14/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2491	2	2491	2	0.00
14/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2426	2	2426	2	0.00
14/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
14/09/2017	2032 On 02-November-17			Bond Future	9.26	92.7450	9.2602	92.7450	35,203.00
14/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2421	2	2421	2	0.00
14/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2470	2	2470	2	0.00
14/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2519	2	2519	2	0.00
14/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	765	1	765	1	0.00
14/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	812	1	812	1	0.00
14/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	788	1	788	1	0.00
14/09/2017	2032 On 01-February-18			Bond Future	9.32	94.4509	9.3172	94.4509	0.00
14/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2372	2	2372	2	7,800.00
14/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3475	3	3475	3	0.00
14/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2022	2	2022	2	7,500.00
14/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3430	3	3430	3	0.00
14/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2959	3	2959	3	750.00
14/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2756	3	2756	3	6,800.00
14/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3386	3	3386	3	0.00
14/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1679	2	1679	2	0.00
14/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2884	3	2884	3	0.00
14/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1706	2	1706	2	0.00
14/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1995	2	1995	2	0.00
14/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2153	2	2153	2	0.00
14/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1653	2	1653	2	0.00
14/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2498	3	2498	3	0.00
14/09/2017	2032 On 03-May-18			Bond Future	9.37	92.0523	9.3732	92.0523	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
14/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4576	4	4576	4	0.00
14/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4619	5	4619	5	0.00
14/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4663	5	4663	5	0.00
14/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2211	2	2211	2	0.00
14/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2263	2	2263	2	0.00
14/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2237	2	2237	2	0.00
14/09/2017	2033 On 02-November-17			Bond Future	104.23	104.2353	104.2283	104.2353	5,174.00
14/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5852	6	5852	6	0.00
14/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5842	6	5842	6	0.00
14/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5862	6	5862	6	0.00
14/09/2017	2033 On 01-February-18			Bond Future	106.18	106.1897	106.1824	106.1897	0.00
14/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3468	3	3468	3	0.00
14/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3478	3	3478	3	0.00
14/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3458	3	3458	3	0.00
14/09/2017	2033 On 03-May-18			Bond Future	107.12	107.1232	107.1162	107.1232	0.00
14/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	574	1	574	1	0.00
14/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	584	1	584	1	0.00
14/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	594	1	594	1	0.00
14/09/2017	2037 On 02-November-17			Bond Future	9.63	92.3916	9.6316	92.3916	53,958.00
14/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1890	2	1890	2	0.00
14/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1932	2	1932	2	0.00
14/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1849	2	1849	2	0.00
14/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1702	2	1702	2	0.00
14/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1663	2	1663	2	0.00
14/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1625	2	1625	2	0.00

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14/09/2017	2037 On 01-February-18			Bond Future	9.69	89.8359	9.6915	89.8359	160.00
14/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3338	3	3338	3	0.00
14/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3250	3	3250	3	0.00
14/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3294	3	3294	3	0.00
14/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2319	2	2319	2	0.00
14/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2252	2	2252	2	0.00
14/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2285	2	2285	2	0.00
14/09/2017	2037 On 03-May-18			Bond Future	9.75	91.5082	9.7539	91.5082	0.00
14/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4594	5	4594	5	0.00
14/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4684	5	4684	5	0.00
14/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4639	5	4639	5	0.00
14/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2898	3	2898	3	0.00
14/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2929	3	2929	3	0.00
14/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2866	3	2866	3	0.00
14/09/2017	2038 On 02-November-17			Bond Future	128.44	128.4525	128.4435	128.4525	19,544.00
14/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8366	8	8366	8	0.00
14/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8376	8	8376	8	0.00
14/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8356	8	8356	8	0.00
14/09/2017	2038 On 01-February-18			Bond Future	129.35	129.3558	129.3466	129.3558	0.00
14/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7583	8	7583	8	0.00
14/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7603	8	7603	8	0.00
14/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7593	8	7593	8	0.00
14/09/2017	2038 On 03-May-18			Bond Future	131.81	131.8169	131.8080	131.8169	0.00
14/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	462	0	462	0	0.00
14/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	482	0	482	0	0.00

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14/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	472	0	472	0	0.00
14/09/2017	2040 On 02-November-17			Bond Future	9.76	95.4294	9.7575	95.4294	16,379.00
14/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1535	1	1535	1	0.00
14/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1498	1	1498	1	0.00
14/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1573	2	1573	2	0.00
14/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2421	3	2421	3	0.00
14/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2372	2	2372	2	0.00
14/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2323	2	2323	2	0.00
14/09/2017	2040 On 01-February-18			Bond Future	9.82	92.6792	9.8192	92.6792	0.00
14/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3239	3	3239	3	0.00
14/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3329	3	3329	3	0.00
14/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3284	3	3284	3	0.00
14/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2775	3	2775	3	0.00
14/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2736	3	2736	3	0.00
14/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2814	3	2814	3	0.00
14/09/2017	2040 On 03-May-18			Bond Future	9.88	94.4044	9.8834	94.4044	0.00
14/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4866	5	4866	5	0.00
14/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4913	5	4913	5	0.00
14/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4820	5	4820	5	0.00
14/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3371	3	3371	3	0.00
14/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3336	3	3336	3	0.00
14/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3301	3	3301	3	0.00
14/09/2017	2044 On 02-November-17			Bond Future	9.78	92.5507	9.7764	92.5507	25,975.00
14/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1500	1	1500	1	0.00
14/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1574	2	1574	2	0.00
14/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1536	1	1536	1	0.00
14/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2462	3	2462	3	0.00
14/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2412	3	2412	3	0.00
14/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2513	3	2513	3	0.00
14/09/2017	2044 On 01-February-18			Bond Future	9.84	89.8727	9.8360	89.8727	0.00
14/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3314	3	3314	3	0.00
14/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3359	3	3359	3	0.00
14/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3404	3	3404	3	0.00
14/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2777	3	2777	3	0.00

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14/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2855	3	2855	3	0.00
14/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2816	3	2816	3	0.00
14/09/2017	2044 On 03-May-18			Bond Future	9.90	91.5457	9.8977	91.5457	0.00
14/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5072	5	5072	5	0.00
14/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5026	5	5026	5	0.00
14/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4979	5	4979	5	0.00
14/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3348	3	3348	3	0.00
14/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3383	3	3383	3	0.00
14/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3314	3	3314	3	0.00
14/09/2017	2046 On 02-November-17			Bond Future	123.95	123.9600	123.9512	123.9600	21,292.00
14/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12349	12	12349	12	0.00
14/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12369	12	12369	12	0.00
14/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12359	12	12359	12	0.00
14/09/2017	2046 On 01-February-18			Bond Future	126.28	126.2840	126.2752	126.2840	0.00
14/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6625	7	6625	7	0.00
14/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6635	7	6635	7	0.00
14/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6645	7	6645	7	0.00
14/09/2017	2046 On 03-May-18			Bond Future	127.08	127.0884	127.0800	127.0884	0.00
14/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	860	1	860	1	0.00
14/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	870	1	870	1	0.00
14/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	850	1	850	1	0.00
14/09/2017	2050 On 02-November-17			Bond Future	131.99	132.0022	131.9931	132.0022	22,382.00
14/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
14/09/2017	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
14/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12657	13	12657	13	0.00
14/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12667	13	12667	13	0.00
14/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12677	13	12677	13	0.00
14/09/2017	2050 On 01-February-18			Bond Future	132.79	132.8039	132.7944	132.8039	0.00
14/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7446	7	7446	7	0.00
14/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7436	7	7436	7	0.00
14/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7456	7	7456	7	0.00
14/09/2017	2050 On 03-May-18			Bond Future	135.32	135.3305	135.3215	135.3305	0.00
14/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
14/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	308	0	308	0	0.00
14/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	288	0	288	0	0.00
14/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	298	0	298	0	0.00
14/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	AL37 On 02-November-17			Index Future	562.12	561.6810	562.1170	561.6810	0.00
14/09/2017	AL37 On 01-February-18			Index Future	572.46	572.0120	572.4550	572.0120	0.00
14/09/2017	AL37 On 03-May-18			Index Future	583.12	582.6630	583.1170	582.6630	0.00
14/09/2017	AL7T On 02-November-17			Index Future	648.84	648.0540	648.8430	648.0540	0.00
14/09/2017	AL7T On 01-February-18			Index Future	660.78	659.9740	660.7760	659.9740	0.00
14/09/2017	AL7T On 03-May-18			Index Future	673.08	672.2630	673.0830	672.2630	0.00
14/09/2017	ALBI On 02-November-17			Index Future	581.39	580.6890	581.3940	580.6890	791.00
14/09/2017	ALBI On 01-February-18			Index Future	592.09	591.3690	592.0870	591.3690	0.00
14/09/2017	ALBI On 03-May-18			Index Future	603.11	602.3810	603.1140	602.3810	0.00
14/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	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
14/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	EL28 On 02-November-17			Bond Future	127.46	127.4653	127.4586	127.4653	0.00
14/09/2017	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
14/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6421	6	6421	6	0.00
14/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6431	6	6431	6	0.00
14/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6411	6	6411	6	0.00
14/09/2017	EL28 On 01-February-18			Bond Future	129.85	129.8551	129.8483	129.8551	0.00
14/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2452	2	2452	2	0.00
14/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2462	2	2462	2	0.00
14/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2442	2	2442	2	0.00
14/09/2017	EL28 On 03-May-18			Bond Future	132.32	132.3257	132.3193	132.3257	0.00
14/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	861	1	861	1	0.00
14/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	871	1	871	1	0.00
14/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	881	1	881	1	0.00
14/09/2017	ES33 On 02-November-17			Bond Future	10.71	76.7458	10.7088	76.7458	9,466.00
14/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	239	0	239	0	0.00
14/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	301	0	301	0	0.00
14/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	177	0	177	0	0.00
14/09/2017	ES33 On 01-February-18			Bond Future	10.81	78.1575	10.8120	78.1575	0.00
14/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1066	1	1066	1	0.00
14/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1126	1	1126	1	0.00
14/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1185	1	1185	1	0.00
14/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 03-May-18			Bond Future	10.91	75.8211	10.9128	75.8211	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
14/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1683	2	1683	2	0.00
14/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1798	2	1798	2	0.00
14/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1740	2	1740	2	0.00
14/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
14/09/2017	ES42 On 02-November-17			Bond Future	10.98	79.2572	10.9788	79.2572	7,957.00
14/09/2017	ES42 On 01-February-18			Bond Future	11.08	80.7148	11.0793	80.7148	0.00
14/09/2017	ES42 On 03-May-18			Bond Future	11.18	77.9563	11.1825	77.9563	0.00
14/09/2017	GOVI On 02-November-17			GOVI	580.18	579.4770	580.1750	579.4770	669.00
14/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	77150	7	77150	7	0.00
14/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	77250	7	77250	7	0.00
14/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	77350	7	77350	7	0.00
14/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 01-February-18			GOVI	590.85	590.1350	590.8460	590.1350	0.00
14/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	98160	9	98160	9	0.00
14/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	98060	9	98060	9	0.00
14/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	98260	9	98260	9	0.00
14/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 03-May-18			GOVI	601.85	601.1230	601.8500	601.1230	0.00
14/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	115800	11	115800	11	0.00
14/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	115600	11	115600	11	0.00
14/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	115700	11	115700	11	0.00
14/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
14/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
14/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2017	IGOV On 02-November-17			Index Future	250.22	250.2370	250.2200	250.2370	1,163.00
14/09/2017	IGOV On 01-February-18			Index Future	254.91	254.9290	254.9110	254.9290	0.00
14/09/2017	IGOV On 03-May-18			Index Future	259.76	259.7790	259.7620	259.7790	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
14/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
14/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
14/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7632	99.7689	99.7632	0.00
14/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6183	99.6231	99.6183	0.00
14/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6663	99.6767	99.6663	0.00
14/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.72	99.7145	99.7176	99.7145	0.00
14/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7932	99.7975	99.7932	0.00
14/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.8986	98.9053	98.8986	0.00
14/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.37	98.3591	98.3658	98.3591	0.00
14/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1789	98.1825	98.1789	0.00
14/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
14/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7252	98.7157	98.7252	0.00
14/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.00	99.0161	99.0005	99.0161	0.00
14/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.3330	99.2993	99.3330	0.00
14/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.07	95.1146	95.0694	95.1146	0.00
14/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.23	94.2810	94.2299	94.2810	0.00
14/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.36	93.4204	93.3619	93.4204	0.00
14/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.49	93.5467	93.4868	93.5467	0.00
14/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.64	95.6915	95.6352	95.6915	51.00
14/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.71	95.7634	95.7118	95.7634	0.00
14/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.87	96.9170	96.8732	96.9170	0.00
14/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.05	99.0908	99.0511	99.0908	0.00
14/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.44	93.4386	93.4376	93.4386	0.00
14/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.41	90.4188	90.4136	90.4188	0.00
14/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.14	89.1524	89.1413	89.1524	0.00
14/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.32	91.3319	91.3215	91.3319	0.00
14/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.13	95.1325	95.1270	95.1325	0.00
14/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.66	93.6625	93.6613	93.6625	0.00
14/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.75	95.7417	95.7490	95.7417	0.00
14/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.50	99.4857	99.4994	99.4857	0.00
14/09/2017	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
14/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
14/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
14/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
14/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
14/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
14/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
14/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
14/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
14/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
14/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
14/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
14/09/2017	R023 On 02-November-17			Bond Future	7.74	101.3816	7.7424	101.3816	57,230.00
14/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3444	3	3444	3	0.00
14/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3484	3	3484	3	0.00
14/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3525	3	3525	3	0.00
14/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	9	0	9	0	0.00
14/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	8	0	8	0	0.00
14/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	9	0	9	0	0.00
14/09/2017	R023 On 01-February-18			Bond Future	7.76	103.2463	7.7643	103.2463	0.00
14/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2598	3	2598	3	0.00
14/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2630	3	2630	3	0.00
14/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2566	2	2566	2	0.00
14/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	349	0	349	0	0.00
14/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	340	0	340	0	0.00
14/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	333	0	333	0	0.00
14/09/2017	R023 On 03-May-18			Bond Future	7.78	101.2388	7.7763	101.2388	0.00
14/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2584	3	2584	3	0.00
14/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2639	3	2639	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
14/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2611	3	2611	3	0.00
14/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	635	1	635	1	0.00
14/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	645	1	645	1	0.00
14/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	656	1	656	1	0.00
14/09/2017	R035 On 02-November-17			Bond Future	9.52	96.1063	9.5184	96.1063	22,815.00
14/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	654	1	654	1	0.00
14/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	575	0	575	0	0.00
14/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	734	1	734	1	0.00
14/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 01-February-18			Bond Future	9.58	97.8740	9.5818	97.8740	0.00
14/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1168	1	1168	1	0.00
14/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1323	1	1323	1	0.00
14/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1246	1	1246	1	0.00
14/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 03-May-18			Bond Future	9.64	95.1959	9.6406	95.1959	0.00
14/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2004	2	2004	2	0.00
14/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2080	2	2080	2	0.00
14/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1928	2	1928	2	0.00
14/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R186 On 02-November-17			Bond Future	8.43	116.8029	8.4321	116.8029	154,754.00
14/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2625	3	2625	3	0.00
14/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3305	3	3305	3	0.00
14/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1922	2	1922	2	0.00
14/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3414	3	3414	3	0.00
14/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3977	4	3977	4	0.00
14/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3360	3	3360	3	0.00
14/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	310	0	310	0	0.00
14/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	198	0	198	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
14/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	288	0	288	0	0.00
14/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	787	1	787	1	3,750.00
14/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	489	1	489	1	0.00
14/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	299	0	299	0	0.00
14/09/2017	R186 On 01-February-18			Bond Future	8.47	113.6513	8.4736	113.6513	198.00
14/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	406	0	406	0	1,460.00
14/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2089	2	2089	2	1,460.00
14/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4208	4	4208	4	0.00
14/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5475	5	5475	5	0.00
14/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4015	4	4015	4	0.00
14/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3065	3	3065	3	0.00
14/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4111	4	4111	4	0.00
14/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4063	4	4063	4	0.00
14/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	843	1	843	1	0.00
14/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	779	1	779	1	6,200.00
14/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1247	1	1247	1	820.00
14/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	467	0	467	0	820.00
14/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	810	1	810	1	0.00
14/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	826	1	826	1	0.00
14/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1914	2	1914	2	0.00
14/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5355	5	5355	5	0.00
14/09/2017	R186 On 03-May-18			Bond Future	8.51	115.7672	8.5146	115.7672	0.00
14/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4236	4	4236	4	0.00
14/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4194	4	4194	4	0.00
14/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4152	4	4152	4	0.00
14/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1604	2	1604	2	0.00
14/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1625	2	1625	2	0.00
14/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1584	2	1584	2	0.00
14/09/2017	R197 On 02-November-17			Bond Future	301.51	301.5277	301.5053	301.5277	2,350.00
14/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3655	4	3655	4	0.00
14/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3645	4	3645	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
14/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3665	4	3665	4	0.00
14/09/2017	R197 On 01-February-18			Bond Future	300.18	300.2070	300.1841	300.2070	0.00
14/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1476	1	1476	1	0.00
14/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1486	1	1486	1	0.00
14/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1496	1	1496	1	0.00
14/09/2017	R197 On 03-May-18			Bond Future	305.90	305.9186	305.8965	305.9186	0.00
14/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1456	1	1456	1	0.00
14/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1436	1	1436	1	0.00
14/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1446	1	1446	1	0.00
14/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R202 On 02-November-17			Bond Future	240.43	240.4499	240.4335	240.4499	28,647.00
14/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13467	13	13467	13	0.00
14/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13477	13	13477	13	0.00
14/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13457	13	13457	13	0.00
14/09/2017	R202 On 01-February-18			Bond Future	241.24	241.2537	241.2367	241.2537	0.00
14/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	464	0	464	0	0.00
14/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	465	0	465	0	0.00
14/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	467	0	467	0	0.00
14/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	8299	8	8299	8	0.00
14/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	8290	8	8290	8	0.00
14/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	8307	8	8307	8	0.00
14/09/2017	R202 On 03-May-18			Bond Future	245.83	245.8438	245.8275	245.8438	0.00
14/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	2847	3	2847	3	0.00
14/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	2842	3	2842	3	0.00
14/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	2838	3	2838	3	0.00
14/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	4501	4	4501	4	0.00

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14/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	4489	4	4489	4	0.00
14/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	4495	4	4495	4	0.00
14/09/2017	R204 On 02-November-17			Bond Future	6.77	104.3170	6.7740	104.3170	46,398.00
14/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2669	3	2669	3	0.00
14/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2675	3	2675	3	0.00
14/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2663	3	2663	3	0.00
14/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1634	2	1634	2	0.00
14/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1630	2	1630	2	0.00
14/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1625	2	1625	2	0.00
14/09/2017	R204 On 01-February-18			Bond Future	6.57	102.1977	6.5746	102.1977	0.00
14/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3567	4	3567	4	0.00
14/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3575	4	3575	4	0.00
14/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3571	4	3571	4	0.00
14/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2996	3	2996	3	0.00
14/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2992	3	2992	3	0.00
14/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	3000	3	3000	3	0.00
14/09/2017	R204 On 03-May-18			Bond Future	6.18	104.1003	6.1839	104.1003	0.00
14/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4871	5	4871	5	0.00
14/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4874	5	4874	5	0.00
14/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4868	5	4868	5	0.00
14/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4326	4	4326	4	0.00
14/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4323	4	4323	4	0.00
14/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4320	4	4320	4	0.00
14/09/2017	R207 On 02-November-17			Bond Future	7.07	102.5544	7.0662	102.5544	41,067.00
14/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1905	2	1905	2	0.00
14/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1944	2	1944	2	0.00
14/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1925	2	1925	2	0.00
14/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R207 On 01-February-18			Bond Future	7.01	100.7996	7.0092	100.7996	0.00
14/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1115	1	1115	1	0.00
14/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1146	1	1146	1	0.00
14/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1131	1	1131	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
14/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	65	0	65	0	0.00
14/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	60	0	60	0	0.00
14/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	63	0	63	0	0.00
14/09/2017	R207 On 03-May-18			Bond Future	6.94	102.6762	6.9353	102.6762	0.00
14/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1122	1	1122	1	0.00
14/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1109	1	1109	1	0.00
14/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1096	1	1096	1	0.00
14/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	116	0	116	0	0.00
14/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	119	0	119	0	0.00
14/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	114	0	114	0	0.00
14/09/2017	R208 On 02-November-17			Bond Future	7.29	99.0311	7.2913	99.0311	32,186.00
14/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2622	3	2622	3	0.00
14/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2593	3	2593	3	0.00
14/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2565	3	2565	3	0.00
14/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R208 On 01-February-18			Bond Future	7.28	100.8526	7.2796	100.8526	0.00
14/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1671	2	1671	2	0.00
14/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1694	2	1694	2	0.00
14/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1648	2	1648	2	0.00
14/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	152	0	152	0	0.00
14/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	148	0	148	0	0.00
14/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	144	0	144	0	0.00
14/09/2017	R208 On 03-May-18			Bond Future	7.26	99.3291	7.2551	99.3291	0.00
14/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1585	2	1585	2	0.00
14/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1623	2	1623	2	0.00
14/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1604	2	1604	2	0.00
14/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	270	0	270	0	0.00
14/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	276	0	276	0	0.00
14/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	282	0	282	0	0.00
14/09/2017	R209 On 02-November-17			Bond Future	9.48	72.6693	9.4789	72.6693	117,135.00
14/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1540	1	1540	1	0.00
14/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3719	4	3719	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
14/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1613	2	1613	2	0.00
14/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2479	2	2479	2	0.00
14/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1576	2	1576	2	0.00
14/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1763	2	1763	2	0.00
14/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	947	1	947	1	1,350.00
14/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	316	0	316	0	2,248.00
14/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7069	7	7069	7	0.00
14/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	9	0	2,800.00
14/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3102	3	3102	3	0.00
14/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1232	1	1232	1	0.00
14/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	676	1	676	1	6,500.00
14/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1083	1	1083	1	1,350.00
14/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1967	2	1967	2	0.00
14/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8709	9	8709	9	0.00
14/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	458	0	458	0	1,350.00
14/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1263	1	1263	1	0.00
14/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3676	4	3676	4	0.00
14/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	32	0	32	0	1,300.00
14/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	312	0	312	0	1,138.00
14/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1201	1	1201	1	0.00
14/09/2017	R209 On 01-February-18			Bond Future	9.53	74.0059	9.5333	74.0059	0.00
14/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2922	3	2922	3	0.00
14/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4586	5	4586	5	0.00
14/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3000	3	3000	3	0.00
14/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2961	3	2961	3	0.00
14/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4132	4	4132	4	0.00
14/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1100	1	1100	1	7,500.00
14/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	929	1	929	1	3,000.00
14/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1724	2	1724	2	0.00
14/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1751	2	1751	2	0.00
14/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1698	2	1698	2	0.00
14/09/2017	R209 On 03-May-18			Bond Future	9.59	72.2344	9.5866	72.2344	0.00
14/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4020	4	4020	4	0.00
14/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4059	4	4059	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
14/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3982	4	3982	4	0.00
14/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2328	2	2328	2	0.00
14/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2277	2	2277	2	0.00
14/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2302	2	2302	2	0.00
14/09/2017	R210 On 02-November-17			Bond Future	185.32	185.3297	185.3166	185.3297	2,179.00
14/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6753	7	6753	7	0.00
14/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6773	7	6773	7	0.00
14/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6763	7	6763	7	0.00
14/09/2017	R210 On 01-February-18			Bond Future	188.79	188.8044	188.7910	188.8044	0.00
14/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3589	4	3589	4	0.00
14/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3579	4	3579	4	0.00
14/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3569	4	3569	4	0.00
14/09/2017	R210 On 03-May-18			Bond Future	189.96	189.9739	189.9609	189.9739	0.00
14/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1489	1	1489	1	0.00
14/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1479	1	1479	1	0.00
14/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1499	1	1499	1	0.00
14/09/2017	R212 On 02-November-17			Bond Future	151.16	151.1727	151.1614	151.1727	4,057.00
14/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1249	1	1249	1	0.00
14/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1259	1	1259	1	0.00
14/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1239	1	1239	1	0.00
14/09/2017	R212 On 01-February-18			Bond Future	151.96	151.9687	151.9571	151.9687	0.00
14/09/2017	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
14/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2733	3	2733	3	0.00
14/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2743	3	2743	3	0.00
14/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2753	3	2753	3	0.00
14/09/2017	R212 On 03-May-18			Bond Future	154.85	154.8600	154.8488	154.8600	0.00
14/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	569	1	569	1	0.00
14/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	549	1	549	1	0.00
14/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	559	1	559	1	0.00
14/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
14/09/2017	R213 On 02-November-17			Bond Future	9.12	84.9747	9.1240	84.9747	63,283.00
14/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2223	2	2223	2	0.00
14/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2268	2	2268	2	0.00
14/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2178	2	2178	2	0.00
14/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	737	1	737	1	0.00
14/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	716	1	716	1	0.00
14/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	695	1	695	1	0.00
14/09/2017	R213 On 01-February-18			Bond Future	9.18	86.5377	9.1787	86.5377	0.00
14/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3101	3	3101	3	0.00
14/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3060	3	3060	3	0.00
14/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3020	3	3020	3	0.00
14/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1475	2	1475	2	0.00
14/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1500	2	1500	2	0.00
14/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1451	2	1451	2	0.00
14/09/2017	R213 On 03-May-18			Bond Future	9.23	84.5994	9.2286	84.5994	0.00
14/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4122	4	4122	4	0.00
14/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4161	4	4161	4	0.00
14/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4201	4	4201	4	0.00
14/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1938	2	1938	2	0.00
14/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1984	2	1984	2	0.00
14/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1961	2	1961	2	0.00
14/09/2017	R214 On 02-November-17			Bond Future	9.66	72.0373	9.6557	72.0373	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
14/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1235	1	1235	1	0.00
14/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1299	1	1299	1	0.00
14/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1267	1	1267	1	0.00
14/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1730	2	1730	2	0.00
14/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1769	2	1769	2	0.00
14/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1691	2	1691	2	0.00
14/09/2017	R214 On 01-February-18			Bond Future	9.71	73.3624	9.7137	73.3624	0.00
14/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2773	3	2773	3	0.00
14/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2850	3	2850	3	0.00
14/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2811	3	2811	3	0.00
14/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2012	2	2012	2	0.00
14/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1982	2	1982	2	0.00
14/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2042	2	2042	2	0.00
14/09/2017	R214 On 03-May-18			Bond Future	9.77	71.4323	9.7673	71.4323	0.00
14/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3993	4	3993	4	0.00
14/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4032	4	4032	4	0.00
14/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3955	4	3955	4	0.00
14/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2585	3	2585	3	0.00
14/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2557	3	2557	3	0.00
14/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2529	3	2529	3	0.00
14/09/2017	R248 On 02-November-17			Bond Future	9.75	91.8201	9.7471	91.8201	85,554.00
14/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1565	2	1565	2	0.00
14/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1526	1	1526	1	0.00
14/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1488	1	1488	1	0.00
14/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2446	3	2446	3	0.00
14/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2343	2	2343	2	0.00
14/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2394	2	2394	2	0.00
14/09/2017	R248 On 01-February-18			Bond Future	9.81	93.5091	9.8079	93.5091	170.00
14/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3538	3	3538	3	0.00
14/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3632	4	3632	4	0.00
14/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3585	4	3585	4	0.00
14/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2824	3	2824	3	0.00
14/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2746	3	2746	3	0.00
14/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2785	3	2785	3	0.00

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14/09/2017	R248 On 03-May-18			Bond Future	9.86	90.8131	9.8644	90.8131	0.00
14/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5181	5	5181	5	0.00
14/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5133	5	5133	5	0.00
14/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5085	5	5085	5	0.00
14/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3465	4	3465	4	0.00
14/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3501	4	3501	4	0.00
14/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3430	3	3430	3	0.00