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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	2025 On 02-November-17			Bond Future	130.49	130.5853	130.4917	130.5853	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2478	2	2478	2	0.00
16/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2488	2	2488	2	0.00
16/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2468	2	2468	2	0.00
16/10/2017	2025 On 01-February-18			Bond Future	131.59	131.6889	131.5938	131.6889	21.00
16/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2306	2	2306	2	0.00
16/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2286	2	2286	2	0.00
16/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2296	2	2296	2	0.00
16/10/2017	2025 On 03-May-18			Bond Future	134.08	134.1825	134.0835	134.1825	0.00
16/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	864	1	864	1	0.00
16/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	874	1	874	1	0.00
16/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	884	1	884	1	0.00
16/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-August-18			Bond Future	136.64	136.7372	136.6380	136.7372	0.00
16/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	22	0	22	0	0.00
16/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	32	0	32	0	0.00
16/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	12	0	12	0	0.00
16/10/2017	2029 On 02-November-17			Bond Future	99.90	99.9020	99.8977	99.9020	0.00
16/10/2017	2029 On 01-February-18			Bond Future	101.77	101.7695	101.7654	101.7695	1,370.00
16/10/2017	2029 On 03-May-18			Bond Future	102.67	102.6796	102.6738	102.6796	0.00
16/10/2017	2029 On 02-August-18			Bond Future	104.63	104.6344	104.6298	104.6344	0.00
16/10/2017	2030 On 02-November-17			Bond Future	9.23	93.2726	9.2323	93.2726	54,042.00
16/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	728	1	728	1	0.00
16/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	795	1	795	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
16/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	862	1	862	1	0.00
16/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 01-February-18			Bond Future	9.29	90.9810	9.2909	90.9810	6,567.00
16/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	593	1	593	1	0.00
16/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	659	1	659	1	0.00
16/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	527	1	527	1	0.00
16/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 03-May-18			Bond Future	9.35	92.6700	9.3534	92.6700	0.00
16/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	892	1	892	1	0.00
16/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	1021	1	1021	1	0.00
16/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	957	1	957	1	0.00
16/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 02-August-18			Bond Future	9.42	90.3947	9.4182	90.3947	0.00
16/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	269	0	269	0	0.00
16/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	334	0	334	0	0.00
16/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	205	0	205	0	0.00
16/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2032 On 02-November-17			Bond Future	9.45	91.6260	9.4483	91.6260	35,391.00
16/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	996	1	996	1	0.00
16/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1036	1	1036	1	0.00
16/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1077	1	1077	1	0.00
16/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	702	1	702	1	0.00
16/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	766	1	766	1	0.00
16/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	734	1	734	1	0.00
16/10/2017	2032 On 01-February-18			Bond Future	9.51	93.3091	9.5118	93.3091	7,596.00
16/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1479	2	1479	2	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2382	2	2382	2	0.00
16/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2343	2	2343	2	0.00
16/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1211	1	1211	1	7,500.00
16/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1948	2	1948	2	750.00
16/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1783	2	1783	2	6,800.00
16/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2305	2	2305	2	0.00
16/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	1999	2	1999	2	0.00
16/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3481	3	3481	3	0.00
16/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2391	2	2391	2	0.00
16/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2587	3	2587	3	0.00
16/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2033	2	2033	2	0.00
16/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	1966	2	1966	2	0.00
16/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3012	3	3012	3	0.00
16/10/2017	2032 On 03-May-18			Bond Future	9.58	90.8844	9.5751	90.8844	0.00
16/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3467	4	3467	4	0.00
16/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3506	4	3506	4	0.00
16/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3545	4	3545	4	0.00
16/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2531	3	2531	3	0.00
16/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2592	3	2592	3	0.00
16/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2562	3	2562	3	0.00
16/10/2017	2032 On 02-August-18			Bond Future	9.64	92.5812	9.6384	92.5812	0.00
16/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	288	0	288	0	0.00
16/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	219	0	219	0	0.00
16/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	150	0	150	0	0.00
16/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-November-17			Bond Future	104.83	104.9004	104.8271	104.9004	5,179.00
16/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5253	5	5253	5	0.00
16/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5243	5	5243	5	0.00
16/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5263	5	5263	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	2033 On 01-February-18			Bond Future	106.79	106.8615	106.7870	106.8615	381.00
16/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2863	3	2863	3	0.00
16/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2873	3	2873	3	0.00
16/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2853	3	2853	3	0.00
16/10/2017	2033 On 03-May-18			Bond Future	107.72	107.7982	107.7207	107.7982	0.00
16/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	21	0	21	0	0.00
16/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	11	0	11	0	0.00
16/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	31	0	31	0	0.00
16/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-August-18			Bond Future	109.77	109.8505	109.7729	109.8505	0.00
16/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	157	0	157	0	0.00
16/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	167	0	167	0	0.00
16/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	147	0	147	0	0.00
16/10/2017	2037 On 02-November-17			Bond Future	9.74	91.7830	9.7382	91.7830	54,617.00
16/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	766	1	766	1	0.00
16/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	799	1	799	1	0.00
16/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	734	1	734	1	0.00
16/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1435	1	1435	1	0.00
16/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1387	1	1387	1	0.00
16/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1340	1	1340	1	0.00
16/10/2017	2037 On 01-February-18			Bond Future	9.80	89.2138	9.8018	89.2138	13,634.00
16/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2585	3	2585	3	0.00
16/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2504	3	2504	3	0.00
16/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2544	3	2544	3	0.00
16/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2440	2	2440	2	0.00
16/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2365	2	2365	2	0.00

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16/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2402	2	2402	2	0.00
16/10/2017	2037 On 03-May-18			Bond Future	9.87	90.8700	9.8684	90.8700	0.00
16/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3838	4	3838	4	0.00
16/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3922	4	3922	4	0.00
16/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3880	4	3880	4	0.00
16/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3027	3	3027	3	0.00
16/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3061	3	3061	3	0.00
16/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	2993	3	2993	3	0.00
16/10/2017	2037 On 02-August-18			Bond Future	9.94	88.3105	9.9372	88.3105	0.00
16/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	97	0	97	0	0.00
16/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	173	0	173	0	0.00
16/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	249	0	249	0	0.00
16/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-November-17			Bond Future	128.66	128.6618	128.6562	128.6618	13,390.00
16/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8154	8	8154	8	0.00
16/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8164	8	8164	8	0.00
16/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8144	8	8144	8	0.00
16/10/2017	2038 On 01-February-18			Bond Future	129.56	129.5622	129.5566	129.5622	5,252.00
16/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7373	7	7373	7	0.00
16/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7393	7	7393	7	0.00
16/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7383	7	7383	7	0.00
16/10/2017	2038 On 03-May-18			Bond Future	132.01	132.0154	132.0078	132.0154	0.00
16/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	262	0	262	0	0.00

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16/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	282	0	282	0	0.00
16/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	272	0	272	0	0.00
16/10/2017	2038 On 02-August-18			Bond Future	134.52	134.5288	134.5227	134.5288	0.00
16/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	7	0	7	0	0.00
16/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	17	0	17	0	0.00
16/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	27	0	27	0	0.00
16/10/2017	2040 On 02-November-17			Bond Future	9.82	95.1717	9.8183	95.1717	16,838.00
16/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	587	1	587	1	0.00
16/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	560	1	560	1	0.00
16/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	615	1	615	1	0.00
16/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	1999	2	1999	2	0.00
16/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	1939	2	1939	2	0.00
16/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	1881	2	1881	2	0.00
16/10/2017	2040 On 01-February-18			Bond Future	9.88	92.4144	9.8822	92.4144	4,110.00
16/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2658	3	2658	3	0.00
16/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2743	3	2743	3	0.00
16/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2700	3	2700	3	0.00
16/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2718	3	2718	3	0.00
16/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2677	3	2677	3	0.00
16/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2760	3	2760	3	0.00
16/10/2017	2040 On 03-May-18			Bond Future	9.95	94.1299	9.9489	94.1299	0.00
16/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4219	4	4219	4	0.00
16/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4263	4	4263	4	0.00
16/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4174	4	4174	4	0.00
16/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3267	3	3267	3	0.00
16/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3231	3	3231	3	0.00
16/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3195	3	3195	3	0.00
16/10/2017	2040 On 02-August-18			Bond Future	10.02	91.3811	10.0179	91.3811	0.00
16/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	260	0	260	0	0.00
16/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	179	0	179	0	0.00
16/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	98	0	98	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
16/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2044 On 02-November-17			Bond Future	9.85	92.1981	9.8529	92.1981	21,405.00
16/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	511	1	511	1	0.00
16/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	562	1	562	1	0.00
16/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	536	1	536	1	0.00
16/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2117	2	2117	2	0.00
16/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2056	2	2056	2	0.00
16/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2180	2	2180	2	0.00
16/10/2017	2044 On 01-February-18			Bond Future	9.92	89.5114	9.9151	89.5114	10,361.00
16/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2652	3	2652	3	0.00
16/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2694	3	2694	3	0.00
16/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2736	3	2736	3	0.00
16/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2779	3	2779	3	0.00
16/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2864	3	2864	3	0.00
16/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2821	3	2821	3	0.00
16/10/2017	2044 On 03-May-18			Bond Future	9.98	91.1730	9.9799	91.1730	0.00
16/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4330	4	4330	4	0.00
16/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4285	4	4285	4	0.00
16/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4241	4	4241	4	0.00
16/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3296	3	3296	3	0.00
16/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3333	3	3333	3	0.00
16/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3260	3	3260	3	0.00
16/10/2017	2044 On 02-August-18			Bond Future	10.05	88.4941	10.0467	88.4941	0.00
16/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	27	0	27	0	0.00
16/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	191	0	191	0	0.00
16/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	109	0	109	0	0.00
16/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 02-November-17			Bond Future	123.89	123.8967	123.8915	123.8967	20,942.00
16/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 02-November-17	136.30	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
16/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12409	12	12409	12	0.00
16/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12429	12	12429	12	0.00
16/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12419	12	12419	12	0.00
16/10/2017	2046 On 01-February-18			Bond Future	126.21	126.2129	126.2078	126.2129	2,943.00
16/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6692	7	6692	7	0.00
16/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6702	7	6702	7	0.00
16/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6712	7	6712	7	0.00
16/10/2017	2046 On 03-May-18			Bond Future	127.00	127.0047	126.9977	127.0047	0.00
16/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	942	1	942	1	0.00
16/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	952	1	952	1	0.00
16/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	932	1	932	1	0.00
16/10/2017	2046 On 02-August-18			Bond Future	129.42	129.4226	129.4170	129.4226	0.00
16/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	637	1	637	1	0.00
16/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	627	1	627	1	0.00
16/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	647	1	647	1	0.00
16/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-November-17			Bond Future	131.65	131.6548	131.6492	131.6548	22,149.00
16/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13001	13	13001	13	0.00
16/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13011	13	13011	13	0.00
16/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13021	13	13021	13	0.00
16/10/2017	2050 On 01-February-18			Bond Future	132.44	132.4426	132.4373	132.4426	3,661.00
16/10/2017	2050 On 01-February-18	140.25	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
16/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7803	8	7803	8	0.00
16/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7793	8	7793	8	0.00
16/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7813	8	7813	8	0.00
16/10/2017	2050 On 03-May-18			Bond Future	134.94	134.9505	134.9430	134.9505	0.00
16/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	687	1	687	1	0.00
16/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	667	1	667	1	0.00
16/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	677	1	677	1	0.00
16/10/2017	2050 On 02-August-18			Bond Future	137.51	137.5198	137.5138	137.5198	0.00
16/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	26	0	26	0	0.00
16/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	6	0	6	0	0.00
16/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	16	0	16	0	0.00
16/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	AL37 On 02-November-17			Index Future	557.83	557.8590	557.8290	557.8590	0.00
16/10/2017	AL37 On 01-February-18			Index Future	568.08	568.1060	568.0750	568.1060	0.00
16/10/2017	AL37 On 03-May-18			Index Future	578.62	578.6540	578.6200	578.6540	0.00
16/10/2017	AL37 On 02-August-18			Index Future	589.43	589.4620	589.4260	589.4620	0.00
16/10/2017	AL7T On 02-November-17			Index Future	641.50	641.6430	641.5040	641.6430	0.00
16/10/2017	AL7T On 01-February-18			Index Future	653.29	653.4290	653.2860	653.4290	0.00
16/10/2017	AL7T On 03-May-18			Index Future	665.41	665.5610	665.4130	665.5610	0.00
16/10/2017	AL7T On 02-August-18			Index Future	677.84	677.9930	677.8400	677.9930	0.00
16/10/2017	ALBI On 02-November-17			Index Future	576.06	576.5280	576.0550	576.5280	483.00
16/10/2017	ALBI On 01-February-18			Index Future	586.64	587.1190	586.6350	587.1190	294.00
16/10/2017	ALBI On 03-May-18			Index Future	597.53	598.0200	597.5250	598.0200	0.00
16/10/2017	ALBI On 02-August-18			Index Future	608.68	609.1900	608.6840	609.1900	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
16/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	EL28 On 02-November-17			Bond Future	127.56	127.5672	127.5638	127.5672	0.00
16/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6316	6	6316	6	0.00
16/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6326	6	6326	6	0.00
16/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6306	6	6306	6	0.00
16/10/2017	EL28 On 01-February-18			Bond Future	129.95	129.9519	129.9489	129.9519	0.00
16/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2351	2	2351	2	0.00
16/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2361	2	2361	2	0.00
16/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2341	2	2341	2	0.00
16/10/2017	EL28 On 03-May-18			Bond Future	132.41	132.4127	132.4076	132.4127	0.00
16/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	772	1	772	1	0.00
16/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	782	1	782	1	0.00
16/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	792	1	792	1	0.00
16/10/2017	EL28 On 02-August-18			Bond Future	134.93	134.9338	134.9302	134.9338	0.00
16/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	10	0	10	0	0.00
16/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	20	0	20	0	0.00
16/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-November-17			Bond Future	10.80	76.3619	10.8019	76.3619	7,515.00
16/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-November-17	10.66	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
16/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	809	1	809	1	0.00
16/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	871	1	871	1	0.00
16/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	747	1	747	1	0.00
16/10/2017	ES33 On 01-February-18			Bond Future	10.91	77.7645	10.9087	77.7645	1,951.00
16/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	484	1	484	1	0.00
16/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	543	1	543	1	0.00
16/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	602	1	602	1	0.00
16/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 03-May-18			Bond Future	11.01	75.4169	11.0138	75.4169	0.00
16/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1085	1	1085	1	0.00
16/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1200	1	1200	1	0.00
16/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1142	1	1142	1	0.00
16/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-August-18			Bond Future	11.12	76.8249	11.1197	76.8249	0.00
16/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	117	0	117	0	0.00
16/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	175	0	175	0	0.00
16/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	233	0	233	0	0.00
16/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/10/2017	ES42 On 02-November-17			Bond Future	11.04	79.0382	11.0410	79.0382	2,202.00
16/10/2017	ES42 On 01-February-18			Bond Future	11.14	80.4901	11.1440	80.4901	7,887.00
16/10/2017	ES42 On 03-May-18			Bond Future	11.25	77.7232	11.2503	77.7232	0.00
16/10/2017	ES42 On 02-August-18			Bond Future	11.36	79.1741	11.3556	79.1741	0.00
16/10/2017	GOVI On 02-November-17			GOVI	574.64	575.1040	574.6350	575.1040	677.00
16/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	21750	3	21750	3	0.00
16/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	21850	3	21850	3	0.00
16/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	21950	3	21950	3	0.00
16/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	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
16/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 01-February-18			GOVI	585.19	585.6680	585.1890	585.6680	0.00
16/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	41590	5	41590	5	0.00
16/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	41490	5	41490	5	0.00
16/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	41690	5	41690	5	0.00
16/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 03-May-18			GOVI	596.05	596.5420	596.0520	596.5420	0.00
16/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	57820	6	57820	6	0.00
16/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	57620	6	57620	6	0.00
16/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	57720	6	57720	6	0.00
16/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 02-August-18			GOVI	607.18	607.6840	607.1840	607.6840	0.00
16/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	14740	2	14740	2	0.00
16/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	14640	2	14640	2	0.00
16/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	14840	2	14840	2	0.00
16/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2017	IGOV On 02-November-17			Index Future	250.64	250.6910	250.6400	250.6910	1,172.00
16/10/2017	IGOV On 01-February-18			Index Future	255.33	255.3770	255.3250	255.3770	0.00
16/10/2017	IGOV On 03-May-18			Index Future	260.16	260.2130	260.1560	260.2130	0.00
16/10/2017	IGOV On 02-August-18			Index Future	265.11	265.1680	265.1130	265.1680	0.00
16/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
16/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7595	99.7596	0.00
16/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6776	99.6802	99.6776	0.00
16/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7885	99.7882	99.7885	0.00
16/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.89	99.8917	99.8931	99.8917	0.00
16/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	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
16/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9611	98.9626	98.9611	0.00
16/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.48	98.4827	98.4835	98.4827	0.00
16/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.36	98.3592	98.3603	98.3592	0.00
16/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.70	98.7000	98.7000	98.7000	0.00
16/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.06	99.0584	99.0594	99.0584	0.00
16/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.41	99.4002	99.4052	99.4002	0.00
16/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.78	99.8033	99.7796	99.8033	0.00
16/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.86	95.8480	95.8550	95.8480	0.00
16/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.06	95.0537	95.0554	95.0537	0.00
16/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.23	94.2300	94.2257	94.2300	0.00
16/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.37	94.3833	94.3715	94.3833	0.00
16/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.55	96.5664	96.5497	96.5664	51.00
16/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.68	96.7009	96.6796	96.7009	0.00
16/10/2017	IS05 On 21-June-22			Interest Rate Swap	97.86	97.8856	97.8591	97.8856	0.00
16/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.06	100.0892	100.0606	100.0892	0.00
16/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	IS10 On 17-December-25			Interest Rate Swap	94.74	94.7719	94.7352	94.7719	0.00
16/10/2017	IS10 On 16-March-26			Interest Rate Swap	91.75	91.7897	91.7497	91.7897	0.00
16/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.51	90.5467	90.5059	90.5467	0.00
16/10/2017	IS10 On 21-September-26			Interest Rate Swap	92.67	92.7128	92.6711	92.7128	0.00
16/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.46	96.5037	96.4626	96.5037	0.00
16/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.04	95.0855	95.0449	95.0855	0.00
16/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.12	97.1572	97.1175	97.1572	0.00
16/10/2017	IS10 On 20-September-27			Interest Rate Swap	100.85	100.8892	100.8507	100.8892	0.00
16/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
16/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
16/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
16/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
16/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
16/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	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
16/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
16/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
16/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
16/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
16/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
16/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
16/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
16/10/2017	R023 On 02-November-17			Bond Future	7.94	100.6150	7.9427	100.6150	56,071.00
16/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2581	3	2581	3	0.00
16/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2663	3	2663	3	0.00
16/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2622	3	2622	3	0.00
16/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	1	0	1	0	0.00
16/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	1	0	1	0	0.00
16/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	1	0	1	0	0.00
16/10/2017	R023 On 01-February-18			Bond Future	7.98	102.4632	7.9774	102.4632	21,312.00
16/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1865	2	1865	2	0.00
16/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1894	2	1894	2	0.00
16/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1836	2	1836	2	0.00
16/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	492	1	492	1	0.00
16/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	481	0	481	0	0.00
16/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	470	0	470	0	0.00
16/10/2017	R023 On 03-May-18			Bond Future	8.00	100.4358	8.0042	100.4358	0.00
16/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1925	2	1925	2	0.00
16/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1974	2	1974	2	0.00
16/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1950	2	1950	2	0.00
16/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	865	1	865	1	0.00
16/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	879	1	879	1	0.00
16/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	893	1	893	1	0.00
16/10/2017	R035 On 02-November-17			Bond Future	9.63	95.4239	9.6340	95.4239	40,230.00
16/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	351	0	351	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
16/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	271	0	271	0	0.00
16/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	191	0	191	0	0.00
16/10/2017	R035 On 01-February-18			Bond Future	9.70	97.1767	9.7015	97.1767	0.00
16/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	223	0	223	0	0.00
16/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	379	0	379	0	0.00
16/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	301	0	301	0	0.00
16/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 03-May-18			Bond Future	9.76	94.4808	9.7648	94.4808	0.00
16/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1036	1	1036	1	0.00
16/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1112	1	1112	1	0.00
16/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	960	1	960	1	0.00
16/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R186 On 02-November-17			Bond Future	8.63	115.6347	8.6307	115.6347	116,747.00
16/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1218	1	1218	1	0.00
16/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1856	2	1856	2	0.00
16/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1964	2	1964	2	0.00
16/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	654	1	654	1	0.00
16/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2530	3	2530	3	0.00
16/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1909	2	1909	2	0.00
16/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	202	0	202	0	0.00
16/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	92	0	92	0	5,000.00
16/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	860	1	860	1	3,750.00
16/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	179	0	179	0	0.00
16/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	423	0	423	0	0.00
16/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	190	0	190	0	0.00
16/10/2017	R186 On 01-February-18			Bond Future	8.68	112.4589	8.6811	112.4589	25,431.00
16/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	153	0	153	0	1,460.00
16/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1261	1	1261	1	1,460.00
16/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	3037	3	3037	3	0.00
16/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4211	4	4211	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
16/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2864	3	2864	3	0.00
16/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	2038	2	2038	2	0.00
16/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2950	3	2950	3	0.00
16/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2907	3	2907	3	0.00
16/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1060	1	1060	1	0.00
16/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	977	1	977	1	6,200.00
16/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1588	2	1588	2	820.00
16/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	571	1	571	1	820.00
16/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1018	1	1018	1	0.00
16/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1039	1	1039	1	0.00
16/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2455	2	2455	2	0.00
16/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6470	6	6470	6	0.00
16/10/2017	R186 On 03-May-18			Bond Future	8.73	114.5467	8.7323	114.5467	0.00
16/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3172	3	3172	3	0.00
16/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3134	3	3134	3	0.00
16/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3097	3	3097	3	0.00
16/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	1945	2	1945	2	0.00
16/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	1971	2	1971	2	0.00
16/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	1920	2	1920	2	0.00
16/10/2017	R197 On 02-November-17			Bond Future	301.16	301.1770	301.1629	301.1770	851.00
16/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3997	4	3997	4	0.00
16/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3987	4	3987	4	0.00
16/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	4007	4	4007	4	0.00
16/10/2017	R197 On 01-February-18			Bond Future	299.81	299.8224	299.8085	299.8224	2,350.00
16/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1852	2	1852	2	0.00
16/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1862	2	1862	2	0.00
16/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1872	2	1872	2	0.00
16/10/2017	R197 On 03-May-18			Bond Future	305.48	305.4997	305.4809	305.4997	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
16/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1041	1	1041	1	0.00
16/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1021	1	1021	1	0.00
16/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1031	1	1031	1	0.00
16/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R202 On 02-November-17			Bond Future	242.78	242.7889	242.7784	242.7889	25,338.00
16/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11122	11	11122	11	0.00
16/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11132	11	11132	11	0.00
16/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11112	11	11112	11	0.00
16/10/2017	R202 On 01-February-18			Bond Future	243.61	243.6176	243.6074	243.6176	4,194.00
16/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	706	1	706	1	0.00
16/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	708	1	708	1	0.00
16/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	710	1	710	1	0.00
16/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6171	6	6171	6	0.00
16/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6163	6	6163	6	0.00
16/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6179	6	6179	6	0.00
16/10/2017	R202 On 03-May-18			Bond Future	248.22	248.2308	248.2164	248.2308	0.00
16/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3832	4	3832	4	0.00
16/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3827	4	3827	4	0.00
16/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3821	4	3821	4	0.00
16/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3095	3	3095	3	0.00
16/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3085	3	3085	3	0.00
16/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3090	3	3090	3	0.00
16/10/2017	R204 On 02-November-17			Bond Future	7.02	104.0672	7.0183	104.0672	42,520.00
16/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	778	1	778	1	0.00
16/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	789	1	789	1	0.00
16/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	768	1	768	1	0.00
16/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R204 On 02-November-17	7.76	Put	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
16/10/2017	R204 On 01-February-18			Bond Future	6.89	101.9408	6.8945	101.9408	10,099.00
16/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	349	0	349	0	0.00
16/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	362	0	362	0	0.00
16/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	355	0	355	0	0.00
16/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	49	0	49	0	0.00
16/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	48	0	48	0	0.00
16/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	51	0	51	0	0.00
16/10/2017	R204 On 03-May-18			Bond Future	6.65	103.8334	6.6464	103.8334	0.00
16/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	323	0	323	0	0.00
16/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	328	0	328	0	0.00
16/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	319	0	319	0	0.00
16/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	57	0	57	0	0.00
16/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	56	0	56	0	0.00
16/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	54	0	54	0	0.00
16/10/2017	R207 On 02-November-17			Bond Future	7.31	102.1475	7.3072	102.1475	36,050.00
16/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1424	1	1424	1	0.00
16/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1464	1	1464	1	0.00
16/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1444	1	1444	1	0.00
16/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R207 On 01-February-18			Bond Future	7.29	100.3828	7.2851	100.3828	8,512.00
16/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	691	1	691	1	0.00
16/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	718	1	718	1	0.00
16/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	705	1	705	1	0.00
16/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	133	0	133	0	0.00
16/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	125	0	125	0	0.00
16/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	129	0	129	0	0.00
16/10/2017	R207 On 03-May-18			Bond Future	7.26	102.2464	7.2588	102.2464	0.00
16/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	718	1	718	1	0.00
16/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	707	1	707	1	0.00
16/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	696	1	696	1	0.00
16/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	222	0	222	0	0.00
16/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	227	0	227	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
16/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	218	0	218	0	0.00
16/10/2017	R208 On 02-November-17			Bond Future	7.55	98.3706	7.5485	98.3706	31,609.00
16/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1871	2	1871	2	0.00
16/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1842	2	1842	2	0.00
16/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1814	2	1814	2	0.00
16/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R208 On 01-February-18			Bond Future	7.56	100.1776	7.5605	100.1776	16,591.00
16/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	1039	1	1039	1	0.00
16/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	1058	1	1058	1	0.00
16/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	1020	1	1020	1	0.00
16/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	291	0	291	0	0.00
16/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	283	0	283	0	0.00
16/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	275	0	275	0	0.00
16/10/2017	R208 On 03-May-18			Bond Future	7.57	98.6363	7.5654	98.6363	0.00
16/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	1018	1	1018	1	0.00
16/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	1049	1	1049	1	0.00
16/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	1033	1	1033	1	0.00
16/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	484	0	484	0	0.00
16/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	493	0	493	0	0.00
16/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	502	0	502	0	0.00
16/10/2017	R209 On 02-November-17			Bond Future	9.59	72.1458	9.5871	72.1458	113,527.00
16/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	617	1	617	1	0.00
16/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2775	3	2775	3	0.00
16/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	675	1	675	1	0.00
16/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1470	2	1470	2	0.00
16/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	645	1	645	1	0.00
16/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	799	1	799	1	0.00
16/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	228	0	228	0	1,350.00
16/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	19	0	19	0	2,248.00
16/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6310	6	6310	6	0.00
16/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
16/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2114	2	2114	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
16/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	394	0	394	0	6,500.00
16/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1028	1	1028	1	0.00
16/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	847	1	847	1	1,350.00
16/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	1976	2	1976	2	0.00
16/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9428	9	9428	9	0.00
16/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	197	0	197	0	1,350.00
16/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1067	1	1067	1	0.00
16/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4106	4	4106	4	0.00
16/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	1	0	1	0	1,300.00
16/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	96	0	96	0	1,138.00
16/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	990	1	990	1	0.00
16/10/2017	R209 On 01-February-18			Bond Future	9.64	73.4710	9.6449	73.4710	13,222.00
16/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2908	3	2908	3	0.00
16/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1862	2	1862	2	0.00
16/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2266	2	2266	2	0.00
16/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2789	3	2789	3	0.00
16/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1145	1	1145	1	220.00
16/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3842	4	3842	4	0.00
16/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2338	2	2338	2	0.00
16/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2302	2	2302	2	0.00
16/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3405	3	3405	3	0.00
16/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	1122	0	1122	0	157.00
16/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2948	0	2948	0	0.00
16/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1356	0	1356	0	157.00
16/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1115	1	1115	1	7,500.00
16/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3318	0	3318	0	0.00
16/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1453	1	1453	1	7,500.00
16/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3272	3	3272	3	0.00
16/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	927	1	927	1	3,000.00
16/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1808	2	1808	2	0.00
16/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1838	2	1838	2	0.00
16/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2226	2	2226	2	377.00
16/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1779	2	1779	2	0.00
16/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1380	1	1380	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2017	R209 On 03-May-18			Bond Future	9.70	71.6858	9.7022	71.6858	0.00
16/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3310	3	3310	3	0.00
16/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3346	3	3346	3	0.00
16/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3274	3	3274	3	0.00
16/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2382	2	2382	2	0.00
16/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2326	2	2326	2	0.00
16/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2354	2	2354	2	0.00
16/10/2017	R210 On 02-November-17			Bond Future	185.37	185.3737	185.3655	185.3737	1,480.00
16/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6705	7	6705	7	0.00
16/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6725	7	6725	7	0.00
16/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6715	7	6715	7	0.00
16/10/2017	R210 On 01-February-18			Bond Future	188.83	188.8392	188.8312	188.8392	699.00
16/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3549	4	3549	4	0.00
16/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3539	4	3539	4	0.00
16/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3529	4	3529	4	0.00
16/10/2017	R210 On 03-May-18			Bond Future	189.98	189.9923	189.9813	189.9923	0.00
16/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1469	1	1469	1	0.00
16/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1459	1	1459	1	0.00
16/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1479	1	1479	1	0.00
16/10/2017	R212 On 02-November-17			Bond Future	151.09	151.0967	151.0894	151.0967	2,533.00
16/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1321	1	1321	1	0.00
16/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1331	1	1331	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
16/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1311	1	1311	1	0.00
16/10/2017	R212 On 01-February-18			Bond Future	151.88	151.8832	151.8760	151.8832	1,546.00
16/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2814	3	2814	3	0.00
16/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2824	3	2824	3	0.00
16/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2834	3	2834	3	0.00
16/10/2017	R212 On 03-May-18			Bond Future	154.75	154.7591	154.7494	154.7591	0.00
16/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	469	0	469	0	0.00
16/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	449	0	449	0	0.00
16/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	459	0	459	0	0.00
16/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
16/10/2017	R213 On 02-November-17			Bond Future	9.32	83.9168	9.3178	83.9168	54,670.00
16/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	892	1	892	1	0.00
16/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	928	1	928	1	0.00
16/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	856	1	856	1	0.00
16/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	710	1	710	1	0.00
16/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	680	1	680	1	0.00
16/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	650	1	650	1	0.00
16/10/2017	R213 On 01-February-18			Bond Future	9.38	85.4583	9.3793	85.4583	17,044.00
16/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2126	2	2126	2	0.00
16/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2091	2	2091	2	0.00
16/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2057	2	2057	2	0.00
16/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1827	2	1827	2	0.00
16/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1858	2	1858	2	0.00
16/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1797	2	1797	2	0.00
16/10/2017	R213 On 03-May-18			Bond Future	9.44	83.4956	9.4367	83.4956	0.00
16/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3092	3	3092	3	0.00
16/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3128	3	3128	3	0.00
16/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3163	3	3163	3	0.00
16/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2250	2	2250	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
16/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2305	2	2305	2	0.00
16/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2278	2	2278	2	0.00
16/10/2017	R214 On 02-November-17			Bond Future	9.73	71.7129	9.7326	71.7129	34,367.00
16/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	442	1	442	1	0.00
16/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	488	1	488	1	0.00
16/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	464	1	464	1	0.00
16/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1463	1	1463	1	0.00
16/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1511	2	1511	2	0.00
16/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1415	1	1415	1	0.00
16/10/2017	R214 On 01-February-18			Bond Future	9.79	73.0301	9.7931	73.0301	10,685.00
16/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2227	2	2227	2	0.00
16/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2299	2	2299	2	0.00
16/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2263	2	2263	2	0.00
16/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2011	2	2011	2	0.00
16/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	1979	2	1979	2	0.00
16/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2044	2	2044	2	0.00
16/10/2017	R214 On 03-May-18			Bond Future	9.85	71.0902	9.8497	71.0902	0.00
16/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3438	4	3438	4	0.00
16/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3476	4	3476	4	0.00
16/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3402	3	3402	3	0.00
16/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2594	3	2594	3	0.00
16/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2564	3	2564	3	0.00
16/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2535	3	2535	3	0.00
16/10/2017	R248 On 02-November-17			Bond Future	9.80	91.6387	9.7980	91.6387	49,714.00
16/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	629	1	629	1	0.00
16/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	599	1	599	1	0.00
16/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	571	1	571	1	0.00
16/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	1979	2	1979	2	0.00
16/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	1856	2	1856	2	0.00
16/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	1917	2	1917	2	0.00
16/10/2017	R248 On 01-February-18			Bond Future	9.86	93.3220	9.8607	93.3220	42,721.00
16/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2972	3	2972	3	0.00
16/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3062	3	3062	3	0.00
16/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3017	3	3017	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
16/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2717	3	2717	3	0.00
16/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2636	3	2636	3	0.00
16/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2676	3	2676	3	0.00
16/10/2017	R248 On 03-May-18			Bond Future	9.92	90.6178	9.9193	90.6178	0.00
16/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4615	5	4615	5	0.00
16/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4568	5	4568	5	0.00
16/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4522	5	4522	5	0.00
16/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3375	3	3375	3	0.00
16/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3412	3	3412	3	0.00
16/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3337	3	3337	3	0.00