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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
17/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	2025 On 02-November-17			Bond Future	130.49	130.4917	130.4862	130.4917	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
17/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2484	2	2484	2	0.00
17/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2494	2	2494	2	0.00
17/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2474	2	2474	2	0.00
17/10/2017	2025 On 01-February-18			Bond Future	131.58	131.5938	131.5830	131.5938	21.00
17/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2317	2	2317	2	0.00
17/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2297	2	2297	2	0.00
17/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2307	2	2307	2	0.00
17/10/2017	2025 On 03-May-18			Bond Future	134.07	134.0835	134.0725	134.0835	0.00
17/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	852	1	852	1	0.00
17/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	862	1	862	1	0.00
17/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	872	1	872	1	0.00
17/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-August-18			Bond Future	136.58	136.6380	136.5825	136.6380	0.00
17/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	77	0	77	0	0.00
17/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	87	0	87	0	0.00
17/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	67	0	67	0	0.00
17/10/2017	2029 On 02-November-17			Bond Future	99.89	99.8977	99.8939	99.8977	0.00
17/10/2017	2029 On 01-February-18			Bond Future	101.76	101.7654	101.7604	101.7654	1,370.00
17/10/2017	2029 On 03-May-18			Bond Future	102.67	102.6738	102.6674	102.6738	0.00
17/10/2017	2029 On 02-August-18			Bond Future	104.62	104.6298	104.6236	104.6298	0.00
17/10/2017	2030 On 02-November-17			Bond Future	9.34	93.2081	9.3424	93.2081	54,042.00
17/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	1	0	1	0.00
17/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	51	1	51	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
17/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	118	1	118	1	0.00
17/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	16	0	16	0	0.00
17/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 01-February-18			Bond Future	9.40	90.9151	9.4050	90.9151	6,567.00
17/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	1	0	1	0.00
17/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	1	0	1	0.00
17/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	1	0	1	0.00
17/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	231	0	231	0	0.00
17/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	165	0	165	0	0.00
17/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	99	0	99	0	0.00
17/10/2017	2030 On 03-May-18			Bond Future	9.47	92.6024	9.4715	92.6024	0.00
17/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	120	1	120	1	0.00
17/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	250	1	250	1	0.00
17/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	185	1	185	1	0.00
17/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 02-August-18			Bond Future	9.54	90.3253	9.5407	90.3253	0.00
17/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	453	0	453	0	0.00
17/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	581	0	581	0	0.00
17/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	517	0	517	0	0.00
17/10/2017	2032 On 02-November-17			Bond Future	9.55	91.5209	9.5532	91.5209	35,391.00
17/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	609	1	609	1	0.00
17/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	639	1	639	1	0.00
17/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	669	1	669	1	0.00
17/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1052	1	1052	1	0.00
17/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1137	1	1137	1	0.00
17/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1094	1	1094	1	0.00
17/10/2017	2032 On 01-February-18			Bond Future	9.62	93.2018	9.6204	93.2018	7,596.00
17/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1183	1	1183	1	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
17/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1975	2	1975	2	0.00
17/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	954	1	954	1	7,500.00
17/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1941	2	1941	2	0.00
17/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1590	2	1590	2	750.00
17/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1446	2	1446	2	6,800.00
17/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1907	2	1907	2	0.00
17/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2369	2	2369	2	0.00
17/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3996	3	3996	3	0.00
17/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2406	2	2406	2	0.00
17/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2805	2	2805	2	0.00
17/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3022	3	3022	3	0.00
17/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2332	2	2332	2	0.00
17/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3488	3	3488	3	0.00
17/10/2017	2032 On 03-May-18			Bond Future	9.69	90.7747	9.6873	90.7747	0.00
17/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3033	3	3033	3	0.00
17/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3069	4	3069	4	0.00
17/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3105	4	3105	4	0.00
17/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2878	3	2878	3	0.00
17/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2945	3	2945	3	0.00
17/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2911	3	2911	3	0.00
17/10/2017	2032 On 02-August-18			Bond Future	9.75	92.4691	9.7544	92.4691	0.00
17/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	582	0	582	0	0.00
17/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	651	0	651	0	0.00
17/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	512	0	512	0	0.00
17/10/2017	2033 On 02-November-17			Bond Future	104.82	104.8271	104.8231	104.8271	5,179.00
17/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5257	5	5257	5	0.00
17/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5247	5	5247	5	0.00
17/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5267	5	5267	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
17/10/2017	2033 On 01-February-18			Bond Future	106.78	106.7870	106.7817	106.7870	381.00
17/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2868	3	2868	3	0.00
17/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2878	3	2878	3	0.00
17/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2858	3	2858	3	0.00
17/10/2017	2033 On 03-May-18			Bond Future	107.71	107.7207	107.7131	107.7207	0.00
17/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	13	0	13	0	0.00
17/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	3	0	3	0	0.00
17/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	23	0	23	0	0.00
17/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-August-18			Bond Future	109.77	109.7729	109.7655	109.7729	0.00
17/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	165	0	165	0	0.00
17/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	175	0	175	0	0.00
17/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	155	0	155	0	0.00
17/10/2017	2037 On 02-November-17			Bond Future	9.84	91.5890	9.8432	91.5890	54,462.00
17/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	449	1	449	1	0.00
17/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	472	1	472	1	0.00
17/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	427	1	427	1	0.00
17/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1951	1	1951	1	0.00
17/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1894	1	1894	1	0.00
17/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1837	1	1837	1	0.00
17/10/2017	2037 On 01-February-18			Bond Future	9.91	89.0160	9.9101	89.0160	13,484.00
17/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2153	3	2153	3	0.00
17/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2081	3	2081	3	0.00
17/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2117	3	2117	3	0.00
17/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2856	2	2856	2	0.00
17/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2772	2	2772	2	0.00

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17/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2814	2	2814	2	0.00
17/10/2017	2037 On 03-May-18			Bond Future	9.98	90.6679	9.9801	90.6679	0.00
17/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3373	4	3373	4	0.00
17/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3450	4	3450	4	0.00
17/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3411	4	3411	4	0.00
17/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3412	3	3412	3	0.00
17/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3449	3	3449	3	0.00
17/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3375	3	3375	3	0.00
17/10/2017	2037 On 02-August-18			Bond Future	10.05	88.1044	10.0526	88.1044	0.00
17/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	621	0	621	0	0.00
17/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	773	0	773	0	0.00
17/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	697	0	697	0	0.00
17/10/2017	2038 On 02-November-17			Bond Future	128.65	128.6562	128.6511	128.6562	13,390.00
17/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8159	8	8159	8	0.00
17/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8169	8	8169	8	0.00
17/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8149	8	8149	8	0.00
17/10/2017	2038 On 01-February-18			Bond Future	129.55	129.5566	129.5458	129.5566	5,252.00
17/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7384	7	7384	7	0.00
17/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7404	7	7404	7	0.00
17/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7394	7	7394	7	0.00
17/10/2017	2038 On 03-May-18			Bond Future	132.00	132.0078	131.9967	132.0078	0.00
17/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	273	0	273	0	0.00

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17/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	293	0	293	0	0.00
17/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	283	0	283	0	0.00
17/10/2017	2038 On 02-August-18			Bond Future	134.46	134.5227	134.4617	134.5227	0.00
17/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	68	0	68	0	0.00
17/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	78	0	78	0	0.00
17/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	88	0	88	0	0.00
17/10/2017	2040 On 02-November-17			Bond Future	9.91	95.0496	9.9082	95.0496	16,838.00
17/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	353	1	353	1	0.00
17/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	334	1	334	1	0.00
17/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	372	1	372	1	0.00
17/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2526	2	2526	2	0.00
17/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2458	2	2458	2	0.00
17/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2391	2	2391	2	0.00
17/10/2017	2040 On 01-February-18			Bond Future	9.97	92.2898	9.9749	92.2898	4,290.00
17/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2273	3	2273	3	0.00
17/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2350	3	2350	3	0.00
17/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2311	3	2311	3	0.00
17/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3097	3	3097	3	0.00
17/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3052	3	3052	3	0.00
17/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3142	3	3142	3	0.00
17/10/2017	2040 On 03-May-18			Bond Future	10.04	94.0026	10.0446	94.0026	0.00
17/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3783	4	3783	4	0.00
17/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3825	4	3825	4	0.00
17/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3741	4	3741	4	0.00
17/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3616	3	3616	3	0.00
17/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3577	3	3577	3	0.00
17/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3538	3	3538	3	0.00
17/10/2017	2040 On 02-August-18			Bond Future	10.12	91.2509	10.1166	91.2509	0.00
17/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2040 On 02-August-18	10.03	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
17/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	617	0	617	0	0.00
17/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	698	0	698	0	0.00
17/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	536	0	536	0	0.00
17/10/2017	2044 On 02-November-17			Bond Future	9.94	92.0318	9.9428	92.0318	21,405.00
17/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	300	1	300	1	0.00
17/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	336	1	336	1	0.00
17/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	318	1	318	1	0.00
17/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2659	2	2659	2	0.00
17/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2589	2	2589	2	0.00
17/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2730	2	2730	2	0.00
17/10/2017	2044 On 01-February-18			Bond Future	10.01	89.3418	10.0078	89.3418	11,044.00
17/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2267	3	2267	3	0.00
17/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2305	3	2305	3	0.00
17/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2344	3	2344	3	0.00
17/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3161	3	3161	3	0.00
17/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3253	3	3253	3	0.00
17/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3207	3	3207	3	0.00
17/10/2017	2044 On 03-May-18			Bond Future	10.08	90.9998	10.0754	90.9998	0.00
17/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3888	4	3888	4	0.00
17/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3846	4	3846	4	0.00
17/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3804	4	3804	4	0.00
17/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3645	3	3645	3	0.00
17/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3684	3	3684	3	0.00
17/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3605	3	3605	3	0.00
17/10/2017	2044 On 02-August-18			Bond Future	10.15	88.3172	10.1453	88.3172	0.00
17/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	695	0	695	0	0.00
17/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	613	0	613	0	0.00
17/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	777	0	777	0	0.00
17/10/2017	2046 On 02-November-17			Bond Future	123.89	123.8915	123.8870	123.8915	20,942.00
17/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/10/2017	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
17/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12413	12	12413	12	0.00
17/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12433	12	12433	12	0.00
17/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12423	12	12423	12	0.00
17/10/2017	2046 On 01-February-18			Bond Future	126.20	126.2078	126.2018	126.2078	2,943.00
17/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6698	7	6698	7	0.00
17/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6708	7	6708	7	0.00
17/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6718	7	6718	7	0.00
17/10/2017	2046 On 03-May-18			Bond Future	126.99	126.9977	126.9897	126.9977	0.00
17/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	950	1	950	1	0.00
17/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	960	1	960	1	0.00
17/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	940	1	940	1	0.00
17/10/2017	2046 On 02-August-18			Bond Future	129.41	129.4170	129.4092	129.4170	0.00
17/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	629	1	629	1	0.00
17/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	619	1	619	1	0.00
17/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	639	1	639	1	0.00
17/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-November-17			Bond Future	131.64	131.6492	131.6443	131.6492	22,149.00
17/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13006	13	13006	13	0.00
17/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13016	13	13016	13	0.00
17/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13026	13	13026	13	0.00
17/10/2017	2050 On 01-February-18			Bond Future	132.43	132.4373	132.4253	132.4373	3,661.00
17/10/2017	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
17/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7815	8	7815	8	0.00
17/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7805	8	7805	8	0.00
17/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7825	8	7825	8	0.00
17/10/2017	2050 On 03-May-18			Bond Future	134.93	134.9430	134.9304	134.9430	0.00
17/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	700	1	700	1	0.00
17/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	680	1	680	1	0.00
17/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	690	1	690	1	0.00
17/10/2017	2050 On 02-August-18			Bond Future	135.77	137.5138	135.7682	137.5138	0.00
17/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1772	0	1772	0	0.00
17/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1752	0	1752	0	0.00
17/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1762	0	1762	0	0.00
17/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	AL37 On 02-November-17			Index Future	555.84	557.8290	555.8350	557.8290	0.00
17/10/2017	AL37 On 01-February-18			Index Future	566.04	568.0750	566.0400	568.0750	0.00
17/10/2017	AL37 On 03-May-18			Index Future	576.55	578.6200	576.5490	578.6200	0.00
17/10/2017	AL37 On 02-August-18			Index Future	587.32	589.4260	587.3160	589.4260	0.00
17/10/2017	AL7T On 02-November-17			Index Future	637.41	641.5040	637.4140	641.5040	0.00
17/10/2017	AL7T On 01-February-18			Index Future	649.12	653.2860	649.1170	653.2860	0.00
17/10/2017	AL7T On 03-May-18			Index Future	661.17	665.4130	661.1680	665.4130	0.00
17/10/2017	AL7T On 02-August-18			Index Future	673.52	677.8400	673.5150	677.8400	0.00
17/10/2017	ALBI On 02-November-17			Index Future	571.93	576.0550	571.9310	576.0550	483.00
17/10/2017	ALBI On 01-February-18			Index Future	582.43	586.6350	582.4310	586.6350	294.00
17/10/2017	ALBI On 03-May-18			Index Future	593.25	597.5250	593.2450	597.5250	0.00
17/10/2017	ALBI On 02-August-18			Index Future	604.32	608.6840	604.3230	608.6840	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
17/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	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
17/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	EL28 On 02-November-17			Bond Future	127.56	127.5638	127.5611	127.5638	0.00
17/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6319	6	6319	6	0.00
17/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6329	6	6329	6	0.00
17/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6309	6	6309	6	0.00
17/10/2017	EL28 On 01-February-18			Bond Future	129.94	129.9489	129.9447	129.9489	0.00
17/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2355	2	2355	2	0.00
17/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2365	2	2365	2	0.00
17/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2345	2	2345	2	0.00
17/10/2017	EL28 On 03-May-18			Bond Future	130.64	132.4076	130.6436	132.4076	0.00
17/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2536	1	2536	1	0.00
17/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2546	1	2546	1	0.00
17/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2556	1	2556	1	0.00
17/10/2017	EL28 On 02-August-18			Bond Future	133.13	134.9302	133.1326	134.9302	0.00
17/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	1807	0	1807	0	0.00
17/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	1817	0	1817	0	0.00
17/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	1797	0	1797	0	0.00
17/10/2017	ES33 On 02-November-17			Bond Future	10.92	76.2765	10.9166	76.2765	7,515.00
17/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
17/10/2017	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
17/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1502	1	1502	1	0.00
17/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1564	1	1564	1	0.00
17/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1440	1	1440	1	0.00
17/10/2017	ES33 On 01-February-18			Bond Future	11.03	77.6774	11.0275	77.6774	1,951.00
17/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	1	0	1	0.00
17/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	1	0	1	0.00
17/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	104	0	104	0	0.00
17/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	222	0	222	0	0.00
17/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	163	0	163	0	0.00
17/10/2017	ES33 On 03-May-18			Bond Future	11.14	75.3277	11.1367	75.3277	0.00
17/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	366	1	366	1	0.00
17/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	481	1	481	1	0.00
17/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	423	1	423	1	0.00
17/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 02-August-18			Bond Future	11.25	76.7338	11.2471	76.7338	0.00
17/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
17/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	500	0	500	0	0.00
17/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	615	0	615	0	0.00
17/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	557	0	557	0	0.00
17/10/2017	ES42 On 02-November-17			Bond Future	11.14	78.9418	11.1406	78.9418	2,202.00
17/10/2017	ES42 On 01-February-18			Bond Future	11.25	80.3915	11.2472	80.3915	7,887.00
17/10/2017	ES42 On 03-May-18			Bond Future	11.36	77.6225	11.3571	77.6225	0.00
17/10/2017	ES42 On 02-August-18			Bond Future	11.47	79.0711	11.4663	79.0711	0.00
17/10/2017	GOVI On 02-November-17			GOVI	570.56	574.6350	570.5590	574.6350	677.00
17/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	2	0	2	0.00
17/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	2	0	2	0.00
17/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	2	0	2	0.00
17/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	18910	0	18910	0	0.00
17/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	18810	0	18810	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
17/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	19010	0	19010	0	0.00
17/10/2017	GOVI On 01-February-18			GOVI	581.04	585.1890	581.0350	585.1890	0.00
17/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	50	4	50	4	0.00
17/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	4	0	4	0.00
17/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	150	4	150	4	0.00
17/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	50	0	50	0	0.00
17/10/2017	GOVI On 03-May-18			GOVI	591.82	596.0520	591.8220	596.0520	0.00
17/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	15520	6	15520	6	0.00
17/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	15320	6	15320	6	0.00
17/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	15420	6	15420	6	0.00
17/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/10/2017	GOVI On 02-August-18			GOVI	602.87	607.1840	602.8740	607.1840	0.00
17/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	1	0	1	0.00
17/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	1	0	1	0.00
17/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	1	0	1	0.00
17/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	28260	0	28260	0	0.00
17/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	28360	0	28360	0	0.00
17/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	28460	0	28460	0	0.00
17/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2017	IGOV On 02-November-17			Index Future	250.48	250.6400	250.4790	250.6400	1,172.00
17/10/2017	IGOV On 01-February-18			Index Future	255.16	255.3250	255.1580	255.3250	0.00
17/10/2017	IGOV On 03-May-18			Index Future	259.99	260.1560	259.9860	260.1560	0.00
17/10/2017	IGOV On 02-August-18			Index Future	264.94	265.1130	264.9400	265.1130	0.00
17/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
17/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
17/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.69	99.6802	99.6852	99.6802	0.00
17/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.80	99.7882	99.8047	99.7882	0.00
17/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.92	99.8931	99.9245	99.8931	0.00
17/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	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
17/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.97	98.9626	98.9677	98.9626	0.00
17/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.50	98.4835	98.4994	98.4835	0.00
17/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.39	98.3603	98.3920	98.3603	0.00
17/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.75	98.7000	98.7500	98.7000	0.00
17/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.13	99.0594	99.1250	99.0594	0.00
17/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4052	99.4892	99.4052	0.00
17/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.88	99.7796	99.8848	99.7796	0.00
17/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.07	95.8550	96.0682	95.8550	0.00
17/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.31	95.0554	95.3062	95.0554	0.00
17/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.52	94.2257	94.5172	94.2257	0.00
17/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.70	94.3715	94.7019	94.3715	0.00
17/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.91	96.5497	96.9061	96.5497	51.00
17/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.06	96.6796	97.0580	96.6796	0.00
17/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.26	97.8591	98.2584	97.8591	0.00
17/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.48	100.0606	100.4762	100.0606	0.00
17/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.37	94.7352	95.3708	94.7352	0.00
17/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.41	91.7497	92.4062	91.7497	0.00
17/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.18	90.5059	91.1782	90.5059	0.00
17/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.35	92.6711	93.3478	92.6711	0.00
17/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.14	96.4626	97.1362	96.4626	0.00
17/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.73	95.0449	95.7340	95.0449	0.00
17/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.81	97.1175	97.8096	97.1175	0.00
17/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.54	100.8507	101.5376	100.8507	0.00
17/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
17/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
17/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
17/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
17/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
17/10/2017	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
17/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
17/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
17/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
17/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
17/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
17/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
17/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
17/10/2017	R023 On 02-November-17			Bond Future	8.04	100.6162	8.0384	100.6162	55,681.00
17/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2177	3	2177	3	0.00
17/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2218	3	2218	3	0.00
17/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2259	3	2259	3	0.00
17/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	3	0	3	0	0.00
17/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	2	0	2	0	0.00
17/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	3	0	3	0	0.00
17/10/2017	R023 On 01-February-18			Bond Future	8.08	102.4642	8.0791	102.4642	21,312.00
17/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1579	2	1579	2	0.00
17/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1606	2	1606	2	0.00
17/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1553	2	1553	2	0.00
17/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	622	0	622	0	0.00
17/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	608	0	608	0	0.00
17/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	595	0	595	0	0.00
17/10/2017	R023 On 03-May-18			Bond Future	8.11	100.4363	8.1122	100.4363	0.00
17/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1668	2	1668	2	0.00
17/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1714	2	1714	2	0.00
17/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1691	2	1691	2	0.00
17/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1025	1	1025	1	0.00
17/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1041	1	1041	1	0.00
17/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1057	1	1057	1	0.00
17/10/2017	R035 On 02-November-17			Bond Future	9.75	95.3094	9.7490	95.3094	41,191.00
17/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1258	0	1258	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
17/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1178	0	1178	0	0.00
17/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1098	0	1098	0	0.00
17/10/2017	R035 On 01-February-18			Bond Future	9.82	97.0598	9.8204	97.0598	0.00
17/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	623	0	623	0	0.00
17/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	701	0	701	0	0.00
17/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	545	0	545	0	0.00
17/10/2017	R035 On 03-May-18			Bond Future	9.89	94.3611	9.8875	94.3611	0.00
17/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	95	1	95	1	0.00
17/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	171	1	171	1	0.00
17/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	19	1	19	1	0.00
17/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R186 On 02-November-17			Bond Future	8.74	115.6041	8.7411	115.6041	116,147.00
17/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	760	1	760	1	0.00
17/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1282	2	1282	2	0.00
17/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1375	2	1375	2	0.00
17/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	352	1	352	1	0.00
17/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1881	3	1881	3	0.00
17/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1328	2	1328	2	0.00
17/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	365	0	365	0	0.00
17/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	179	0	179	0	5,000.00
17/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1294	1	1294	1	3,750.00
17/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	326	0	326	0	0.00
17/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	701	0	701	0	0.00
17/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	345	0	345	0	0.00
17/10/2017	R186 On 01-February-18			Bond Future	8.80	112.4275	8.7964	112.4275	25,431.00
17/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	100	0	100	0	1,460.00
17/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	975	1	975	1	1,460.00
17/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2540	3	2540	3	0.00
17/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3629	4	3629	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
17/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2383	3	2383	3	0.00
17/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1643	2	1643	2	0.00
17/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2461	3	2461	3	0.00
17/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2422	3	2422	3	0.00
17/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1329	1	1329	1	0.00
17/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1230	1	1230	1	6,200.00
17/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1944	2	1944	2	820.00
17/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	739	1	739	1	820.00
17/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1279	1	1279	1	0.00
17/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1304	1	1304	1	0.00
17/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2919	2	2919	2	0.00
17/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7167	6	7167	6	0.00
17/10/2017	R186 On 03-May-18			Bond Future	8.85	114.5142	8.8526	114.5142	0.00
17/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2733	3	2733	3	0.00
17/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2698	3	2698	3	0.00
17/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2664	3	2664	3	0.00
17/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2273	2	2273	2	0.00
17/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2302	2	2302	2	0.00
17/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2245	2	2245	2	0.00
17/10/2017	R197 On 02-November-17			Bond Future	301.15	301.1629	301.1498	301.1629	851.00
17/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	4010	4	4010	4	0.00
17/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	4000	4	4000	4	0.00
17/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	4020	4	4020	4	0.00
17/10/2017	R197 On 01-February-18			Bond Future	299.79	299.8085	299.7872	299.8085	2,350.00
17/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1873	2	1873	2	0.00
17/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1883	2	1883	2	0.00
17/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1893	2	1893	2	0.00
17/10/2017	R197 On 03-May-18			Bond Future	305.46	305.4809	305.4588	305.4809	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
17/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1019	1	1019	1	0.00
17/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	999	1	999	1	0.00
17/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1009	1	1009	1	0.00
17/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R202 On 02-November-17			Bond Future	242.16	242.7784	242.1645	242.7784	25,338.00
17/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11735	11	11735	11	0.00
17/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11745	11	11745	11	0.00
17/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11725	11	11725	11	0.00
17/10/2017	R202 On 01-February-18			Bond Future	242.98	243.6074	242.9769	243.6074	4,194.00
17/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	580	1	580	1	0.00
17/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	582	1	582	1	0.00
17/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	584	1	584	1	0.00
17/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6675	6	6675	6	0.00
17/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6667	6	6667	6	0.00
17/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6683	6	6683	6	0.00
17/10/2017	R202 On 03-May-18			Bond Future	247.57	248.2164	247.5738	248.2164	0.00
17/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3485	4	3485	4	0.00
17/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3480	4	3480	4	0.00
17/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3475	4	3475	4	0.00
17/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3391	3	3391	3	0.00
17/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3381	3	3381	3	0.00
17/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3386	3	3386	3	0.00
17/10/2017	R204 On 02-November-17			Bond Future	7.12	104.0658	7.1186	104.0658	42,520.00
17/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	671	1	671	1	0.00
17/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	681	1	681	1	0.00
17/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	660	1	660	1	0.00
17/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
17/10/2017	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
17/10/2017	R204 On 01-February-18			Bond Future	7.03	101.9391	7.0255	101.9391	10,099.00
17/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	268	0	268	0	0.00
17/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	280	0	280	0	0.00
17/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	274	0	274	0	0.00
17/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	77	0	77	0	0.00
17/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	75	0	75	0	0.00
17/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	80	0	80	0	0.00
17/10/2017	R204 On 03-May-18			Bond Future	6.83	103.8311	6.8311	103.8311	0.00
17/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	244	0	244	0	0.00
17/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	248	0	248	0	0.00
17/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	240	0	240	0	0.00
17/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	90	0	90	0	0.00
17/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	88	0	88	0	0.00
17/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	86	0	86	0	0.00
17/10/2017	R207 On 02-November-17			Bond Future	7.40	102.1366	7.4047	102.1366	36,050.00
17/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1231	1	1231	1	0.00
17/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1270	1	1270	1	0.00
17/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1250	1	1250	1	0.00
17/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R207 On 01-February-18			Bond Future	7.40	100.3714	7.3964	100.3714	8,512.00
17/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	550	1	550	1	0.00
17/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	575	1	575	1	0.00
17/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	563	1	563	1	0.00
17/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	190	0	190	0	0.00
17/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	179	0	179	0	0.00
17/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	185	0	185	0	0.00
17/10/2017	R207 On 03-May-18			Bond Future	7.39	102.2342	7.3876	102.2342	0.00
17/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	587	1	587	1	0.00
17/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	577	1	577	1	0.00
17/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	567	1	567	1	0.00
17/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	293	0	293	0	0.00
17/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	299	0	299	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
17/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	287	0	287	0	0.00
17/10/2017	R208 On 02-November-17			Bond Future	7.64	98.3412	7.6449	98.3412	31,609.00
17/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1591	2	1591	2	0.00
17/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1563	2	1563	2	0.00
17/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1534	2	1534	2	0.00
17/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R208 On 01-February-18			Bond Future	7.67	100.1473	7.6657	100.1473	16,591.00
17/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	847	1	847	1	0.00
17/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	864	1	864	1	0.00
17/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	830	1	830	1	0.00
17/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	386	0	386	0	0.00
17/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	376	0	376	0	0.00
17/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	367	0	367	0	0.00
17/10/2017	R208 On 03-May-18			Bond Future	7.68	98.6050	7.6805	98.6050	0.00
17/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	846	1	846	1	0.00
17/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	875	1	875	1	0.00
17/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	861	1	861	1	0.00
17/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	600	0	600	0	0.00
17/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	611	0	611	0	0.00
17/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	621	1	621	1	0.00
17/10/2017	R209 On 02-November-17			Bond Future	9.70	72.0488	9.7021	72.0488	114,458.00
17/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	331	1	331	1	0.00
17/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2097	3	2097	3	0.00
17/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	369	1	369	1	0.00
17/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	960	1	960	1	0.00
17/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	349	1	349	1	0.00
17/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	454	1	454	1	0.00
17/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	99	0	99	0	1,350.00
17/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	5	0	5	0	2,248.00
17/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5549	6	5549	6	0.00
17/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
17/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1503	2	1503	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
17/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	647	0	647	0	6,500.00
17/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1494	1	1494	1	0.00
17/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1263	1	1263	1	1,350.00
17/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2609	2	2609	2	0.00
17/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10189	9	10189	9	0.00
17/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	348	0	348	0	1,350.00
17/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1543	1	1543	1	0.00
17/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4854	4	4854	4	0.00
17/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	2	0	2	0	1,300.00
17/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	180	0	180	0	1,138.00
17/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1446	1	1446	1	0.00
17/10/2017	R209 On 01-February-18			Bond Future	9.76	73.3721	9.7634	73.3721	13,222.00
17/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2432	3	2432	3	0.00
17/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1499	2	1499	2	0.00
17/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1855	2	1855	2	0.00
17/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1887	2	1887	2	0.00
17/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2324	3	2324	3	0.00
17/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	886	1	886	1	220.00
17/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3290	4	3290	4	0.00
17/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1919	2	1919	2	0.00
17/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2885	3	2885	3	0.00
17/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	867	1	867	1	157.00
17/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2468	3	2468	3	0.00
17/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1652	1	1652	1	157.00
17/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1372	1	1372	1	7,500.00
17/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3839	3	3839	3	0.00
17/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1764	1	1764	1	7,500.00
17/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3789	3	3789	3	0.00
17/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1152	1	1152	1	3,000.00
17/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2170	2	2170	2	0.00
17/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2203	2	2203	2	0.00
17/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2639	2	2639	2	377.00
17/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2136	2	2136	2	0.00
17/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1680	1	1680	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
17/10/2017	R209 On 03-May-18			Bond Future	9.82	71.5846	9.8241	71.5846	0.00
17/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2867	3	2867	3	0.00
17/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3387	0	3387	0	0.00
17/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2901	3	2901	3	0.00
17/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2834	3	2834	3	0.00
17/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2732	2	2732	2	0.00
17/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2671	2	2671	2	0.00
17/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2270	0	2270	0	5,000.00
17/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2701	2	2701	2	0.00
17/10/2017	R210 On 02-November-17			Bond Future	185.36	185.3655	185.3583	185.3655	1,480.00
17/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6732	7	6732	7	0.00
17/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6712	7	6712	7	0.00
17/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6722	7	6722	7	0.00
17/10/2017	R210 On 01-February-18			Bond Future	188.82	188.8312	188.8217	188.8312	699.00
17/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3548	4	3548	4	0.00
17/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3558	4	3558	4	0.00
17/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3538	4	3538	4	0.00
17/10/2017	R210 On 03-May-18			Bond Future	189.97	189.9813	189.9688	189.9813	0.00
17/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1481	1	1481	1	0.00
17/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1471	1	1471	1	0.00
17/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1491	1	1491	1	0.00
17/10/2017	R212 On 02-November-17			Bond Future	150.84	151.0894	150.8413	151.0894	2,533.00
17/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 02-November-17	152.41	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
17/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1569	1	1569	1	0.00
17/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1579	1	1579	1	0.00
17/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1559	1	1559	1	0.00
17/10/2017	R212 On 01-February-18			Bond Future	151.62	151.8760	151.6160	151.8760	1,546.00
17/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3074	3	3074	3	0.00
17/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3084	3	3084	3	0.00
17/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3094	3	3094	3	0.00
17/10/2017	R212 On 03-May-18			Bond Future	154.48	154.7494	154.4844	154.7494	0.00
17/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	204	0	204	0	0.00
17/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	184	0	184	0	0.00
17/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	194	0	194	0	0.00
17/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
17/10/2017	R213 On 02-November-17			Bond Future	9.43	83.8211	9.4329	83.8211	54,670.00
17/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	514	1	514	1	0.00
17/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	540	1	540	1	0.00
17/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	489	1	489	1	0.00
17/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1098	1	1098	1	0.00
17/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1057	1	1057	1	0.00
17/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1017	1	1017	1	0.00
17/10/2017	R213 On 01-February-18			Bond Future	9.50	85.3606	9.4984	85.3606	17,044.00
17/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1727	2	1727	2	0.00
17/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1696	2	1696	2	0.00
17/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1666	2	1666	2	0.00
17/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2202	2	2202	2	0.00
17/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2237	2	2237	2	0.00
17/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2168	2	2168	2	0.00
17/10/2017	R213 On 03-May-18			Bond Future	9.56	83.3955	9.5596	83.3955	0.00
17/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2662	3	2662	3	0.00
17/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2695	3	2695	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
17/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2728	3	2728	3	0.00
17/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2599	2	2599	2	0.00
17/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2660	2	2660	2	0.00
17/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2629	2	2629	2	0.00
17/10/2017	R214 On 02-November-17			Bond Future	9.83	71.6126	9.8325	71.6126	34,367.00
17/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	241	0	241	0	0.00
17/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	272	0	272	0	0.00
17/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	256	0	256	0	0.00
17/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1941	1	1941	1	0.00
17/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1997	2	1997	2	0.00
17/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1885	1	1885	1	0.00
17/10/2017	R214 On 01-February-18			Bond Future	9.90	72.9279	9.8961	72.9279	10,685.00
17/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1866	2	1866	2	0.00
17/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1931	2	1931	2	0.00
17/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1898	2	1898	2	0.00
17/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2346	2	2346	2	0.00
17/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2310	2	2310	2	0.00
17/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2382	2	2382	2	0.00
17/10/2017	R214 On 03-May-18			Bond Future	9.96	70.9856	9.9556	70.9856	0.00
17/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3040	3	3040	3	0.00
17/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3075	3	3075	3	0.00
17/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3006	3	3006	3	0.00
17/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2910	3	2910	3	0.00
17/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2878	3	2878	3	0.00
17/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2846	3	2846	3	0.00
17/10/2017	R248 On 02-November-17			Bond Future	9.88	91.5116	9.8829	91.5116	49,714.00
17/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	385	1	385	1	0.00
17/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	365	1	365	1	0.00
17/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	344	1	344	1	0.00
17/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2492	2	2492	2	0.00
17/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2353	2	2353	2	0.00
17/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2422	2	2422	2	0.00
17/10/2017	R248 On 01-February-18			Bond Future	9.95	93.1922	9.9482	93.1922	42,721.00
17/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2575	3	2575	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2658	3	2658	3	0.00
17/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2617	3	2617	3	0.00
17/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3075	3	3075	3	0.00
17/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2986	3	2986	3	0.00
17/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	3030	3	3030	3	0.00
17/10/2017	R248 On 03-May-18			Bond Future	10.01	90.4852	10.0094	90.4852	0.00
17/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4177	5	4177	5	0.00
17/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4133	5	4133	5	0.00
17/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4089	5	4089	5	0.00
17/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3707	3	3707	3	0.00
17/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3747	3	3747	3	0.00
17/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3667	3	3667	3	0.00