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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
20/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	2025 On 02-November-17			Bond Future	130.46	130.4646	130.4592	130.4646	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
20/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2511	3	2511	3	0.00
20/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2521	3	2521	3	0.00
20/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2501	2	2501	2	0.00
20/10/2017	2025 On 01-February-18			Bond Future	131.55	131.5605	131.5536	131.5605	21.00
20/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2346	2	2346	2	0.00
20/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2326	2	2326	2	0.00
20/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2336	2	2336	2	0.00
20/10/2017	2025 On 03-May-18			Bond Future	134.04	134.0468	134.0412	134.0468	0.00
20/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	821	1	821	1	0.00
20/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	831	1	831	1	0.00
20/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	841	1	841	1	0.00
20/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-August-18			Bond Future	136.55	136.5573	136.5516	136.5573	0.00
20/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	108	0	108	0	0.00
20/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	118	0	118	0	0.00
20/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	98	0	98	0	0.00
20/10/2017	2029 On 02-November-17			Bond Future	99.67	99.8791	99.6728	99.8791	0.00
20/10/2017	2029 On 01-February-18			Bond Future	101.53	101.7449	101.5337	101.7449	1,370.00
20/10/2017	2029 On 03-May-18			Bond Future	102.44	102.6498	102.4356	102.6498	0.00
20/10/2017	2029 On 02-August-18			Bond Future	104.39	104.6062	104.3880	104.6062	0.00
20/10/2017	2030 On 02-November-17			Bond Future	9.42	92.1457	9.4193	92.1457	54,042.00
20/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 02-November-17	9.35	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
20/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	397	0	397	0	0.00
20/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	531	0	531	0	0.00
20/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	464	0	464	0	0.00
20/10/2017	2030 On 01-February-18			Bond Future	9.48	89.8329	9.4847	89.8329	6,569.00
20/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	756	1	756	1	0.00
20/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	690	0	690	0	0.00
20/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	624	0	624	0	0.00
20/10/2017	2030 On 03-May-18			Bond Future	9.55	91.4987	9.5543	91.4987	0.00
20/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	351	0	351	0	0.00
20/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	286	0	286	0	0.00
20/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	416	0	416	0	0.00
20/10/2017	2030 On 02-August-18			Bond Future	9.63	89.2004	9.6267	89.2004	0.00
20/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	999	1	999	1	0.00
20/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	1128	1	1128	1	0.00
20/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	1064	1	1064	1	0.00
20/10/2017	2032 On 02-November-17			Bond Future	9.63	90.4608	9.6300	90.4608	35,391.00
20/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	339	0	339	0	0.00
20/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	360	0	360	0	0.00
20/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	382	0	382	0	0.00
20/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1313	1	1313	1	0.00
20/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1414	1	1414	1	0.00
20/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1363	1	1363	1	0.00
20/10/2017	2032 On 01-February-18			Bond Future	9.70	92.1220	9.6997	92.1220	7,596.00
20/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	984	1	984	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
20/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1696	2	1696	2	0.00
20/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	783	1	783	1	7,500.00
20/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1665	2	1665	2	0.00
20/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1634	2	1634	2	0.00
20/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1347	1	1347	1	750.00
20/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1218	1	1218	1	6,800.00
20/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2651	3	2651	3	0.00
20/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4383	4	4383	4	0.00
20/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2691	3	2691	3	0.00
20/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	3120	3	3120	3	0.00
20/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3352	3	3352	3	0.00
20/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2611	2	2611	2	0.00
20/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3847	4	3847	4	0.00
20/10/2017	2032 On 03-May-18			Bond Future	9.77	89.6735	9.7695	89.6735	0.00
20/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2695	3	2695	3	0.00
20/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2728	3	2728	3	0.00
20/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2761	3	2761	3	0.00
20/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3104	3	3104	3	0.00
20/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3176	3	3176	3	0.00
20/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3139	3	3139	3	0.00
20/10/2017	2032 On 02-August-18			Bond Future	9.84	91.3467	9.8396	91.3467	0.00
20/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	3101	3	3101	3	0.00
20/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	3070	3	3070	3	0.00
20/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	3039	3	3039	3	0.00
20/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4233	4	4233	4	0.00
20/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4271	4	4271	4	0.00
20/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4194	4	4194	4	0.00
20/10/2017	2033 On 02-November-17			Bond Future	104.80	104.8076	104.8038	104.8076	5,179.00
20/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5276	5	5276	5	0.00
20/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5266	5	5266	5	0.00
20/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5286	5	5286	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
20/10/2017	2033 On 01-February-18			Bond Future	106.76	106.7655	106.7604	106.7655	381.00
20/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2890	3	2890	3	0.00
20/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2900	3	2900	3	0.00
20/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2880	3	2880	3	0.00
20/10/2017	2033 On 03-May-18			Bond Future	107.69	107.6947	107.6906	107.6947	0.00
20/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	1	0	1	0	0.00
20/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	9	0	9	0	0.00
20/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	19	0	19	0	0.00
20/10/2017	2033 On 02-August-18			Bond Future	109.74	109.7472	109.7431	109.7472	0.00
20/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	187	0	187	0	0.00
20/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	197	0	197	0	0.00
20/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	177	0	177	0	0.00
20/10/2017	2037 On 02-November-17			Bond Future	9.88	90.6712	9.8847	90.6712	54,462.00
20/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	283	0	283	0	0.00
20/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	301	0	301	0	0.00
20/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	266	0	266	0	0.00
20/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	2113	2	2113	2	0.00
20/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	2050	2	2050	2	0.00
20/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1988	2	1988	2	0.00
20/10/2017	2037 On 01-February-18			Bond Future	9.95	88.0810	9.9530	88.0810	13,719.00
20/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	1976	2	1976	2	0.00
20/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1907	2	1907	2	0.00
20/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1941	2	1941	2	0.00
20/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	3011	3	3011	3	0.00
20/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2924	3	2924	3	0.00

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20/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2967	3	2967	3	0.00
20/10/2017	2037 On 03-May-18			Bond Future	10.02	89.7142	10.0245	89.7142	0.00
20/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3134	3	3134	3	0.00
20/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3208	3	3208	3	0.00
20/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3171	3	3171	3	0.00
20/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3508	3	3508	3	0.00
20/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3547	3	3547	3	0.00
20/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3469	3	3469	3	0.00
20/10/2017	2037 On 02-August-18			Bond Future	10.10	87.1323	10.0986	87.1323	0.00
20/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3575	4	3575	4	0.00
20/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3610	4	3610	4	0.00
20/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3644	4	3644	4	0.00
20/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	4609	4	4609	4	0.00
20/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	4691	5	4691	5	0.00
20/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	4650	5	4650	5	0.00
20/10/2017	2038 On 02-November-17			Bond Future	127.81	128.5285	127.8063	128.5285	13,390.00
20/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	9004	8	9004	8	0.00
20/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	9014	8	9014	8	0.00
20/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8994	8	8994	8	0.00
20/10/2017	2038 On 01-February-18			Bond Future	128.68	129.4205	128.6836	129.4205	5,252.00
20/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	8246	8	8246	8	0.00
20/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	8266	8	8266	8	0.00
20/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	8256	8	8256	8	0.00
20/10/2017	2038 On 03-May-18			Bond Future	131.12	131.8665	131.1169	131.8665	0.00
20/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	1153	0	1153	0	0.00

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20/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	1173	0	1173	0	0.00
20/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	1163	0	1163	0	0.00
20/10/2017	2038 On 02-August-18			Bond Future	133.57	134.3298	133.5660	134.3298	0.00
20/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	964	0	964	0	0.00
20/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	974	0	974	0	0.00
20/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	984	0	984	0	0.00
20/10/2017	2040 On 02-November-17			Bond Future	9.94	94.1951	9.9397	94.1951	16,838.00
20/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	226	0	226	0	0.00
20/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	212	0	212	0	0.00
20/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	241	0	241	0	0.00
20/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2666	3	2666	3	0.00
20/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2593	2	2593	2	0.00
20/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2522	2	2522	2	0.00
20/10/2017	2040 On 01-February-18			Bond Future	10.01	91.4193	10.0075	91.4193	4,400.00
20/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2084	2	2084	2	0.00
20/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2157	2	2157	2	0.00
20/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2120	2	2120	2	0.00
20/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3173	3	3173	3	0.00
20/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3126	3	3126	3	0.00
20/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3221	3	3221	3	0.00
20/10/2017	2040 On 03-May-18			Bond Future	10.08	93.1144	10.0783	93.1144	0.00
20/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3620	4	3620	4	0.00
20/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3661	4	3661	4	0.00
20/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3579	4	3579	4	0.00
20/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3727	4	3727	4	0.00
20/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3687	4	3687	4	0.00
20/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3647	4	3647	4	0.00
20/10/2017	2040 On 02-August-18			Bond Future	10.15	90.3457	10.1516	90.3457	0.00
20/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	4103	4	4103	4	0.00
20/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	4064	4	4064	4	0.00
20/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	4026	4	4026	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
20/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	4961	5	4961	5	0.00
20/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	5003	5	5003	5	0.00
20/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	4919	5	4919	5	0.00
20/10/2017	2044 On 02-November-17			Bond Future	9.96	91.2958	9.9593	91.2958	21,907.00
20/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	205	0	205	0	0.00
20/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	234	0	234	0	0.00
20/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	219	0	219	0	0.00
20/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2699	3	2699	3	0.00
20/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2626	3	2626	3	0.00
20/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2773	3	2773	3	0.00
20/10/2017	2044 On 01-February-18			Bond Future	10.02	88.5919	10.0249	88.5919	10,241.00
20/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2129	2	2129	2	0.00
20/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2166	2	2166	2	0.00
20/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2203	2	2203	2	0.00
20/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3162	3	3162	3	0.00
20/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3257	3	3257	3	0.00
20/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3209	3	3209	3	0.00
20/10/2017	2044 On 03-May-18			Bond Future	10.09	90.2347	10.0932	90.2347	0.00
20/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3785	4	3785	4	0.00
20/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3743	4	3743	4	0.00
20/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3702	4	3702	4	0.00
20/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3688	4	3688	4	0.00
20/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3728	4	3728	4	0.00
20/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3648	4	3648	4	0.00
20/10/2017	2044 On 02-August-18			Bond Future	10.16	87.5373	10.1637	87.5373	0.00
20/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	4129	4	4129	4	0.00
20/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	4207	4	4207	4	0.00
20/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	4168	4	4168	4	0.00
20/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	5011	5	5011	5	0.00
20/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	4969	5	4969	5	0.00
20/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	5054	5	5054	5	0.00
20/10/2017	2046 On 02-November-17			Bond Future	123.87	123.8696	123.8651	123.8696	20,942.00
20/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
20/10/2017	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
20/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12435	12	12435	12	0.00
20/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12455	12	12455	12	0.00
20/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12445	12	12445	12	0.00
20/10/2017	2046 On 01-February-18			Bond Future	126.18	126.1835	126.1777	126.1835	2,943.00
20/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6722	7	6722	7	0.00
20/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6732	7	6732	7	0.00
20/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6742	7	6742	7	0.00
20/10/2017	2046 On 03-May-18			Bond Future	126.96	126.9685	126.9640	126.9685	0.00
20/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	976	1	976	1	0.00
20/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	986	1	986	1	0.00
20/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	966	1	966	1	0.00
20/10/2017	2046 On 02-August-18			Bond Future	129.38	129.3884	129.3838	129.3884	0.00
20/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	604	1	604	1	0.00
20/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	594	1	594	1	0.00
20/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	614	1	614	1	0.00
20/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-November-17			Bond Future	131.77	131.6254	131.7667	131.6254	22,149.00
20/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12883	13	12883	13	0.00
20/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12893	13	12893	13	0.00
20/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12903	13	12903	13	0.00
20/10/2017	2050 On 01-February-18			Bond Future	132.55	132.4053	132.5479	132.4053	3,661.00
20/10/2017	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
20/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7692	8	7692	8	0.00
20/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7682	8	7682	8	0.00
20/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7702	8	7702	8	0.00
20/10/2017	2050 On 03-May-18			Bond Future	135.05	134.9079	135.0542	134.9079	0.00
20/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	576	1	576	1	0.00
20/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	556	1	556	1	0.00
20/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	566	1	566	1	0.00
20/10/2017	2050 On 02-August-18			Bond Future	135.90	135.7458	135.8952	135.7458	0.00
20/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1645	2	1645	2	0.00
20/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1625	2	1625	2	0.00
20/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1635	2	1635	2	0.00
20/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	AL37 On 02-November-17			Index Future	554.34	555.0630	554.3430	555.0630	0.00
20/10/2017	AL37 On 01-February-18			Index Future	564.52	565.2560	564.5180	565.2560	0.00
20/10/2017	AL37 On 03-May-18			Index Future	574.99	575.7390	574.9920	575.7390	0.00
20/10/2017	AL37 On 02-August-18			Index Future	585.72	586.4870	585.7220	586.4870	0.00
20/10/2017	AL7T On 02-November-17			Index Future	633.97	635.4190	633.9660	635.4190	0.00
20/10/2017	AL7T On 01-February-18			Index Future	645.60	647.0870	645.6030	647.0870	0.00
20/10/2017	AL7T On 03-May-18			Index Future	657.58	659.0890	657.5820	659.0890	0.00
20/10/2017	AL7T On 02-August-18			Index Future	669.85	671.3920	669.8530	671.3920	0.00
20/10/2017	ALBI On 02-November-17			Index Future	569.77	570.9070	569.7690	570.9070	575.00
20/10/2017	ALBI On 01-February-18			Index Future	580.23	581.3900	580.2280	581.3900	294.00
20/10/2017	ALBI On 03-May-18			Index Future	590.99	592.1730	590.9940	592.1730	0.00
20/10/2017	ALBI On 02-August-18			Index Future	602.02	603.2270	602.0220	603.2270	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
20/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	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
20/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	EL28 On 02-November-17			Bond Future	127.43	127.4346	127.4322	127.4346	0.00
20/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6448	6	6448	6	0.00
20/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6458	6	6458	6	0.00
20/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6438	6	6438	6	0.00
20/10/2017	EL28 On 01-February-18			Bond Future	129.81	129.8152	129.8113	129.8152	0.00
20/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2489	2	2489	2	0.00
20/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2499	2	2499	2	0.00
20/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2479	2	2479	2	0.00
20/10/2017	EL28 On 03-May-18			Bond Future	130.51	130.5092	130.5066	130.5092	0.00
20/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2673	3	2673	3	0.00
20/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2683	3	2683	3	0.00
20/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2693	3	2693	3	0.00
20/10/2017	EL28 On 02-August-18			Bond Future	132.99	132.9964	132.9939	132.9964	0.00
20/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	1946	2	1946	2	0.00
20/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	1956	2	1956	2	0.00
20/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	1936	2	1936	2	0.00
20/10/2017	ES33 On 02-November-17			Bond Future	10.96	75.5220	10.9608	75.5220	7,466.00
20/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
20/10/2017	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
20/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1767	2	1767	2	0.00
20/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1829	2	1829	2	0.00
20/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1705	2	1705	2	0.00
20/10/2017	ES33 On 01-February-18			Bond Future	11.07	76.9089	11.0735	76.9089	2,000.00
20/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	374	0	374	0	0.00
20/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	492	0	492	0	0.00
20/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	433	0	433	0	0.00
20/10/2017	ES33 On 03-May-18			Bond Future	11.18	74.5438	11.1844	74.5438	0.00
20/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	90	0	90	0	0.00
20/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	205	0	205	0	0.00
20/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	148	0	148	0	0.00
20/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 02-August-18			Bond Future	11.30	75.9347	11.2966	75.9347	0.00
20/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
20/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	781	1	781	1	0.00
20/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	897	1	897	1	0.00
20/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	839	1	839	1	0.00
20/10/2017	ES42 On 02-November-17			Bond Future	11.17	78.2268	11.1702	78.2268	2,202.00
20/10/2017	ES42 On 01-February-18			Bond Future	11.28	79.6632	11.2778	79.6632	7,957.00
20/10/2017	ES42 On 03-May-18			Bond Future	11.39	76.8794	11.3890	76.8794	0.00
20/10/2017	ES42 On 02-August-18			Bond Future	11.50	78.3137	11.4994	78.3137	0.00
20/10/2017	GOVI On 02-November-17			GOVI	568.37	569.5030	568.3680	569.5030	676.00
20/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	40820	3	40820	3	0.00
20/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	40720	3	40720	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
20/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	40920	3	40920	3	0.00
20/10/2017	GOVI On 01-February-18			GOVI	578.80	579.9610	578.8010	579.9610	0.00
20/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	22190	1	22190	1	0.00
20/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	22290	1	22290	1	0.00
20/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	22390	1	22390	1	0.00
20/10/2017	GOVI On 03-May-18			GOVI	589.54	590.7170	589.5400	590.7170	0.00
20/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	7400	0	7400	0	0.00
20/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	7500	0	7500	0	0.00
20/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	7300	0	7300	0	0.00
20/10/2017	GOVI On 02-August-18			GOVI	600.54	601.7440	600.5410	601.7440	0.00
20/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
20/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	51590	4	51590	4	0.00
20/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	51690	4	51690	4	0.00
20/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	51790	4	51790	4	0.00
20/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2017	IGOV On 02-November-17			Index Future	250.41	250.5070	250.4060	250.5070	1,172.00
20/10/2017	IGOV On 01-February-18			Index Future	255.08	255.1870	255.0810	255.1870	0.00
20/10/2017	IGOV On 03-May-18			Index Future	259.91	260.0100	259.9050	260.0100	0.00
20/10/2017	IGOV On 02-August-18			Index Future	264.86	264.9660	264.8590	264.9660	0.00
20/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
20/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
20/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.69	99.6894	99.6928	99.6894	0.00
20/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.83	99.8173	99.8263	99.8173	0.00
20/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.96	99.9482	99.9631	99.9482	0.00
20/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	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
20/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.98	98.9715	98.9752	98.9715	0.00
20/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.52	98.5125	98.5208	98.5125	0.00
20/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.43	98.4154	98.4304	98.4154	0.00
20/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.80	98.7800	98.8000	98.7800	0.00
20/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1641	99.1963	99.1641	0.00
20/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5408	99.5876	99.5408	0.00
20/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.01	99.9496	100.0072	99.9496	0.00
20/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.32	96.2129	96.3218	96.2129	0.00
20/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.58	95.4606	95.5768	95.4606	0.00
20/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.80	94.6808	94.8044	94.6808	0.00
20/10/2017	IS05 On 21-September-21			Interest Rate Swap	95.01	94.8746	95.0072	94.8746	0.00
20/10/2017	IS05 On 21-December-21			Interest Rate Swap	97.23	97.0869	97.2304	97.0869	51.00
20/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.41	97.2482	97.4062	97.2482	0.00
20/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.63	98.4581	98.6322	98.4581	0.00
20/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.87	100.6836	100.8664	100.6836	0.00
20/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.88	95.6353	95.8812	95.6353	0.00
20/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.93	92.6858	92.9297	92.6858	0.00
20/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.71	91.4709	91.7079	91.4709	0.00
20/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.87	93.6452	93.8710	93.6452	0.00
20/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.65	97.4294	97.6455	97.4294	0.00
20/10/2017	IS10 On 15-March-27			Interest Rate Swap	96.24	96.0284	96.2434	96.0284	0.00
20/10/2017	IS10 On 21-June-27			Interest Rate Swap	98.31	98.0963	98.3055	98.0963	0.00
20/10/2017	IS10 On 20-September-27			Interest Rate Swap	102.02	101.8143	102.0159	101.8143	0.00
20/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
20/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
20/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
20/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
20/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
20/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
20/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
20/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
20/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
20/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
20/10/2017	R023 On 02-November-17			Bond Future	8.11	100.0695	8.1066	100.0695	52,927.00
20/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	1890	2	1890	2	0.00
20/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	1971	2	1971	2	0.00
20/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	1931	2	1931	2	0.00
20/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	3	0	3	0	0.00
20/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	3	0	3	0	0.00
20/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	4	0	4	0	0.00
20/10/2017	R023 On 01-February-18			Bond Future	8.15	101.9071	8.1516	101.9071	21,312.00
20/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1382	1	1382	1	0.00
20/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1407	2	1407	2	0.00
20/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1357	1	1357	1	0.00
20/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	720	1	720	1	0.00
20/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	704	1	704	1	0.00
20/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	689	1	689	1	0.00
20/10/2017	R023 On 03-May-18			Bond Future	8.19	99.8673	8.1895	99.8673	0.00
20/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1490	2	1490	2	0.00
20/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1533	2	1533	2	0.00
20/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1511	2	1511	2	0.00
20/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1145	1	1145	1	0.00
20/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1162	1	1162	1	0.00
20/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1179	1	1179	1	0.00
20/10/2017	R035 On 02-November-17			Bond Future	9.80	94.2695	9.7954	94.2695	41,191.00
20/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1619	1	1619	1	0.00
20/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1540	1	1540	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
20/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1460	1	1460	1	0.00
20/10/2017	R035 On 01-February-18			Bond Future	9.87	96.0006	9.8683	96.0006	0.00
20/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	992	1	992	1	0.00
20/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	1070	1	1070	1	0.00
20/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	914	1	914	1	0.00
20/10/2017	R035 On 03-May-18			Bond Future	9.94	93.2809	9.9371	93.2809	0.00
20/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	358	0	358	0	0.00
20/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	281	0	281	0	0.00
20/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	206	0	206	0	0.00
20/10/2017	R186 On 02-November-17			Bond Future	8.83	114.5172	8.8336	114.5172	126,109.00
20/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	421	1	421	1	0.00
20/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	828	1	828	1	0.00
20/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1349	2	1349	2	0.00
20/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	906	1	906	1	0.00
20/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	153	0	153	0	0.00
20/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	866	1	866	1	0.00
20/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	523	0	523	0	0.00
20/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1708	2	1708	2	3,750.00
20/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	469	0	469	0	0.00
20/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	260	0	260	0	5,000.00
20/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	973	1	973	1	0.00
20/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	495	0	495	0	0.00
20/10/2017	R186 On 01-February-18			Bond Future	8.89	111.3202	8.8930	111.3202	25,414.00
20/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	66	0	66	0	1,460.00
20/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	767	1	767	1	1,460.00
20/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2011	2	2011	2	0.00
20/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2155	2	2155	2	0.00
20/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3165	3	3165	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
20/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2083	2	2083	2	0.00
20/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1345	1	1345	1	0.00
20/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2047	2	2047	2	0.00
20/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1581	1	1581	1	0.00
20/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1470	1	1470	1	6,200.00
20/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	2270	2	2270	2	820.00
20/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	900	1	900	1	820.00
20/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1553	1	1553	1	0.00
20/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1525	1	1525	1	0.00
20/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	3334	3	3334	3	0.00
20/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7758	8	7758	8	0.00
20/10/2017	R186 On 03-May-18			Bond Future	8.95	113.3847	8.9537	113.3847	0.00
20/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2395	3	2395	3	0.00
20/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2363	3	2363	3	0.00
20/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2332	2	2332	2	0.00
20/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2575	2	2575	2	0.00
20/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2606	2	2606	2	0.00
20/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2544	2	2544	2	0.00
20/10/2017	R197 On 02-November-17			Bond Future	301.40	301.4134	301.4008	301.4134	851.00
20/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3759	4	3759	4	0.00
20/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3749	4	3749	4	0.00
20/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3769	4	3769	4	0.00
20/10/2017	R197 On 01-February-18			Bond Future	300.04	300.0544	300.0382	300.0544	2,350.00
20/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1622	2	1622	2	0.00
20/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1632	2	1632	2	0.00
20/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1642	2	1642	2	0.00
20/10/2017	R197 On 03-May-18			Bond Future	305.71	305.7253	305.7119	305.7253	0.00
20/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1272	1	1272	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
20/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1252	1	1252	1	0.00
20/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1262	1	1262	1	0.00
20/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R202 On 02-November-17			Bond Future	242.12	242.1279	242.1189	242.1279	25,345.00
20/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11781	12	11781	12	0.00
20/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11791	12	11791	12	0.00
20/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11771	12	11771	12	0.00
20/10/2017	R202 On 01-February-18			Bond Future	242.93	242.9388	242.9268	242.9388	4,194.00
20/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	549	1	549	1	0.00
20/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	551	1	551	1	0.00
20/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	552	1	552	1	0.00
20/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6694	7	6694	7	0.00
20/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6686	7	6686	7	0.00
20/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6702	7	6702	7	0.00
20/10/2017	R202 On 03-May-18			Bond Future	247.52	247.5301	247.5205	247.5301	0.00
20/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3431	3	3431	3	0.00
20/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3427	3	3427	3	0.00
20/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3422	3	3422	3	0.00
20/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3391	3	3391	3	0.00
20/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3381	3	3381	3	0.00
20/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3386	3	3386	3	0.00
20/10/2017	R204 On 02-November-17			Bond Future	7.15	103.9281	7.1478	103.9281	42,520.00
20/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	640	1	640	1	0.00
20/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	650	1	650	1	0.00
20/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	629	1	629	1	0.00
20/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R204 On 01-February-18			Bond Future	7.06	101.7986	7.0638	101.7986	10,099.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	240	0	240	0	0.00
20/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	252	0	252	0	0.00
20/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	246	0	246	0	0.00
20/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	82	0	82	0	0.00
20/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	79	0	79	0	0.00
20/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	84	0	84	0	0.00
20/10/2017	R204 On 03-May-18			Bond Future	6.89	103.6864	6.8870	103.6864	0.00
20/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	222	0	222	0	0.00
20/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	226	0	226	0	0.00
20/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	218	0	218	0	0.00
20/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	102	0	102	0	0.00
20/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	100	0	100	0	0.00
20/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	98	0	98	0	0.00
20/10/2017	R207 On 02-November-17			Bond Future	7.48	101.8618	7.4761	101.8618	35,812.00
20/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1089	1	1089	1	0.00
20/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1128	1	1128	1	0.00
20/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1109	1	1109	1	0.00
20/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R207 On 01-February-18			Bond Future	7.48	100.0912	7.4779	100.0912	8,512.00
20/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	456	0	456	0	0.00
20/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	478	1	478	1	0.00
20/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	467	1	467	1	0.00
20/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	240	0	240	0	0.00
20/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	227	0	227	0	0.00
20/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	234	0	234	0	0.00
20/10/2017	R207 On 03-May-18			Bond Future	7.48	101.9473	7.4827	101.9473	0.00
20/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	499	1	499	1	0.00
20/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	490	1	490	1	0.00
20/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	481	1	481	1	0.00
20/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	355	0	355	0	0.00
20/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	361	0	361	0	0.00
20/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	348	0	348	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
20/10/2017	R208 On 02-November-17			Bond Future	7.72	97.9328	7.7245	97.9328	31,681.00
20/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1361	1	1361	1	0.00
20/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1333	1	1333	1	0.00
20/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1304	1	1304	1	0.00
20/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R208 On 01-February-18			Bond Future	7.75	99.7312	7.7525	99.7312	20,556.00
20/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	702	1	702	1	0.00
20/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	717	1	717	1	0.00
20/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	686	1	686	1	0.00
20/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	477	0	477	0	0.00
20/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	466	0	466	0	0.00
20/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	454	0	454	0	0.00
20/10/2017	R208 On 03-May-18			Bond Future	7.78	98.1796	7.7761	98.1796	0.00
20/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	717	1	717	1	0.00
20/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	743	1	743	1	0.00
20/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	730	1	730	1	0.00
20/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	708	1	708	1	0.00
20/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	720	1	720	1	0.00
20/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	732	1	732	1	0.00
20/10/2017	R209 On 02-November-17			Bond Future	9.75	71.2055	9.7490	71.2055	115,129.00
20/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	201	0	201	0	0.00
20/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	1796	2	1796	2	0.00
20/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	229	0	229	0	0.00
20/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	722	1	722	1	0.00
20/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	215	0	215	0	0.00
20/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	295	0	295	0	0.00
20/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	46	0	46	0	1,350.00
20/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	1	0	1	0	2,248.00
20/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5242	5	5242	5	0.00
20/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
20/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1223	1	1223	1	0.00
20/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	715	1	715	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1667	2	1667	2	0.00
20/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1411	1	1411	1	1,350.00
20/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2863	3	2863	3	0.00
20/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10496	10	10496	10	0.00
20/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	375	0	375	0	1,350.00
20/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1720	2	1720	2	0.00
20/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	5157	5	5157	5	0.00
20/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	1	0	1	0	1,300.00
20/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	186	0	186	0	1,138.00
20/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1614	1	1614	1	0.00
20/10/2017	R209 On 01-February-18			Bond Future	9.81	72.5130	9.8116	72.5130	13,222.00
20/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2206	2	2206	2	0.00
20/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1659	2	1659	2	0.00
20/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1330	1	1330	1	0.00
20/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2103	2	2103	2	0.00
20/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	767	1	767	1	220.00
20/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3033	3	3033	3	0.00
20/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1718	2	1718	2	0.00
20/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1689	2	1689	2	0.00
20/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2642	3	2642	3	0.00
20/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	749	1	749	1	157.00
20/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2241	2	2241	2	0.00
20/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1737	2	1737	2	157.00
20/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1441	1	1441	1	7,500.00
20/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	4034	4	4034	4	0.00
20/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1856	2	1856	2	7,500.00
20/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3983	4	3983	4	0.00
20/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1208	1	1208	1	3,000.00
20/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2284	2	2284	2	0.00
20/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2320	2	2320	2	0.00
20/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2783	3	2783	3	377.00
20/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2249	2	2249	2	0.00
20/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1767	2	1767	2	220.00
20/10/2017	R209 On 03-May-18			Bond Future	9.87	70.7086	9.8740	70.7086	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
20/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2700	3	2700	3	0.00
20/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3201	3	3201	3	0.00
20/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2732	3	2732	3	0.00
20/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2668	3	2668	3	0.00
20/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2885	3	2885	3	0.00
20/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2821	3	2821	3	0.00
20/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2403	2	2403	2	5,000.00
20/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2853	3	2853	3	0.00
20/10/2017	R210 On 02-November-17			Bond Future	185.15	185.1618	185.1547	185.1618	1,480.00
20/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6935	7	6935	7	0.00
20/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6915	7	6915	7	0.00
20/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6925	7	6925	7	0.00
20/10/2017	R210 On 01-February-18			Bond Future	188.61	188.6207	188.6116	188.6207	699.00
20/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3758	4	3758	4	0.00
20/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3768	4	3768	4	0.00
20/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3748	4	3748	4	0.00
20/10/2017	R210 On 03-May-18			Bond Future	189.75	189.7603	189.7531	189.7603	0.00
20/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1697	2	1697	2	0.00
20/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1687	2	1687	2	0.00
20/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1707	2	1707	2	0.00
20/10/2017	R212 On 02-November-17			Bond Future	151.05	151.0569	151.0505	151.0569	2,533.00
20/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1360	1	1360	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
20/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1370	1	1370	1	0.00
20/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1350	1	1350	1	0.00
20/10/2017	R212 On 01-February-18			Bond Future	151.83	151.8351	151.8268	151.8351	1,546.00
20/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2863	3	2863	3	0.00
20/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2873	3	2873	3	0.00
20/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2883	3	2883	3	0.00
20/10/2017	R212 On 03-May-18			Bond Future	154.70	154.7046	154.6978	154.7046	0.00
20/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	418	0	418	0	0.00
20/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	398	0	398	0	0.00
20/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	408	0	408	0	0.00
20/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
20/10/2017	R213 On 02-November-17			Bond Future	9.51	82.7898	9.5097	82.7898	54,691.00
20/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	286	0	286	0	0.00
20/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	304	0	304	0	0.00
20/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	268	0	268	0	0.00
20/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1376	1	1376	1	0.00
20/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1328	1	1328	1	0.00
20/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1281	1	1281	1	0.00
20/10/2017	R213 On 01-February-18			Bond Future	9.58	84.3100	9.5778	84.3100	17,044.00
20/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1453	2	1453	2	0.00
20/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1426	2	1426	2	0.00
20/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1399	2	1399	2	0.00
20/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2440	2	2440	2	0.00
20/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2478	2	2478	2	0.00
20/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2402	2	2402	2	0.00
20/10/2017	R213 On 03-May-18			Bond Future	9.64	82.3242	9.6418	82.3242	0.00
20/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2404	3	2404	3	0.00
20/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2435	3	2435	3	0.00
20/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2466	3	2466	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
20/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2855	3	2855	3	0.00
20/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2920	3	2920	3	0.00
20/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2887	3	2887	3	0.00
20/10/2017	R214 On 02-November-17			Bond Future	9.86	70.8771	9.8642	70.8771	34,088.00
20/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	146	0	146	0	0.00
20/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	168	0	168	0	0.00
20/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	157	0	157	0	0.00
20/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	2056	2	2056	2	0.00
20/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	2116	2	2116	2	0.00
20/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1997	2	1997	2	0.00
20/10/2017	R214 On 01-February-18			Bond Future	9.93	72.1786	9.9287	72.1786	10,685.00
20/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1743	2	1743	2	0.00
20/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1805	2	1805	2	0.00
20/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1774	2	1774	2	0.00
20/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2441	2	2441	2	0.00
20/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2404	2	2404	2	0.00
20/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2478	2	2478	2	0.00
20/10/2017	R214 On 03-May-18			Bond Future	9.99	70.2214	9.9893	70.2214	0.00
20/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2867	3	2867	3	0.00
20/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2900	3	2900	3	0.00
20/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2835	3	2835	3	0.00
20/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2963	3	2963	3	0.00
20/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2929	3	2929	3	0.00
20/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2896	3	2896	3	0.00
20/10/2017	R248 On 02-November-17			Bond Future	9.90	90.7529	9.8994	90.7529	50,214.00
20/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	273	0	273	0	0.00
20/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	256	0	256	0	0.00
20/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	240	0	240	0	0.00
20/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2530	2	2530	2	0.00
20/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2383	2	2383	2	0.00
20/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2456	2	2456	2	0.00
20/10/2017	R248 On 01-February-18			Bond Future	9.97	92.4194	9.9652	92.4194	42,721.00
20/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2421	2	2421	2	0.00
20/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2501	3	2501	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
20/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2461	3	2461	3	0.00
20/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3067	3	3067	3	0.00
20/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2975	3	2975	3	0.00
20/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	3020	3	3020	3	0.00
20/10/2017	R248 On 03-May-18			Bond Future	10.03	89.6966	10.0271	89.6966	0.00
20/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4001	4	4001	4	0.00
20/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	3958	4	3958	4	0.00
20/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3914	4	3914	4	0.00
20/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3681	4	3681	4	0.00
20/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3722	4	3722	4	0.00
20/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3641	4	3641	4	0.00