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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
26/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	2025 On 02-November-17			Bond Future	129.82	129.8251	129.8202	129.8251	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
26/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	3150	3	3150	3	0.00
26/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	3160	3	3160	3	0.00
26/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	3140	3	3140	3	0.00
26/10/2017	2025 On 01-February-18			Bond Future	130.90	130.9063	130.9000	130.9063	449.00
26/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	3000	3	3000	3	0.00
26/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2980	3	2980	3	0.00
26/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2990	3	2990	3	0.00
26/10/2017	2025 On 03-May-18			Bond Future	133.37	133.3775	133.3704	133.3775	0.00
26/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	150	0	150	0	0.00
26/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	160	0	160	0	0.00
26/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	170	0	170	0	0.00
26/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-August-18			Bond Future	135.87	135.8775	135.8706	135.8775	0.00
26/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	789	1	789	1	0.00
26/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	799	1	799	1	0.00
26/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	779	1	779	1	0.00
26/10/2017	2029 On 02-November-17			Bond Future	99.15	99.6548	99.1477	99.6548	0.00
26/10/2017	2029 On 01-February-18			Bond Future	101.00	101.5143	100.9968	101.5143	1,370.00
26/10/2017	2029 On 03-May-18			Bond Future	101.88	102.4125	101.8847	102.4125	0.00
26/10/2017	2029 On 02-August-18			Bond Future	103.83	104.3662	103.8286	104.3662	0.00
26/10/2017	2030 On 02-November-17			Bond Future	9.79	90.5180	9.7911	90.5180	39,499.00
26/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
26/10/2017	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
26/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	2828	2	2828	2	0.00
26/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	2962	2	2962	2	0.00
26/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	2895	2	2895	2	0.00
26/10/2017	2030 On 01-February-18			Bond Future	9.87	88.1744	9.8700	88.1744	21,497.00
26/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	3233	2	3233	2	0.00
26/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	3167	2	3167	2	0.00
26/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	3100	2	3100	2	0.00
26/10/2017	2030 On 03-May-18			Bond Future	9.95	89.8083	9.9538	89.8083	0.00
26/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	2875	2	2875	2	0.00
26/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	2811	2	2811	2	0.00
26/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	2940	2	2940	2	0.00
26/10/2017	2030 On 02-August-18			Bond Future	10.04	87.4779	10.0413	87.4779	0.00
26/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	3571	3	3571	3	0.00
26/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	3700	3	3700	3	0.00
26/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	3636	3	3636	3	0.00
26/10/2017	2032 On 02-November-17			Bond Future	10.01	88.6932	10.0064	88.6932	34,877.00
26/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	3552	2	3552	2	0.00
26/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	3696	3	3696	3	0.00
26/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	3624	3	3624	3	0.00
26/10/2017	2032 On 01-February-18			Bond Future	10.09	90.3209	10.0891	90.3209	24,844.00
26/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	347	1	347	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
26/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	709	1	709	1	0.00
26/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	257	0	257	0	7,500.00
26/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	692	1	692	1	0.00
26/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	524	1	524	1	750.00
26/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	459	1	459	1	6,800.00
26/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	675	1	675	1	0.00
26/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	4346	4	4346	4	0.00
26/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	6525	6	6525	6	0.00
26/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	4400	4	4400	4	0.00
26/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	4966	4	4966	4	0.00
26/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	5261	4	5261	4	0.00
26/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	4291	4	4291	4	0.00
26/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	5878	5	5878	5	0.00
26/10/2017	2032 On 03-May-18			Bond Future	10.17	87.8378	10.1727	87.8378	0.00
26/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	1535	2	1535	2	0.00
26/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	1558	2	1558	2	0.00
26/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	1581	2	1581	2	0.00
26/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	4643	4	4643	4	0.00
26/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	4735	4	4735	4	0.00
26/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	4689	4	4689	4	0.00
26/10/2017	2032 On 02-August-18			Bond Future	10.26	89.4762	10.2568	89.4762	0.00
26/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	1942	2	1942	2	0.00
26/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	1920	2	1920	2	0.00
26/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	1897	2	1897	2	0.00
26/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	5853	5	5853	5	0.00
26/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	5899	5	5899	5	0.00
26/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	5806	5	5806	5	0.00
26/10/2017	2033 On 02-November-17			Bond Future	104.78	104.7845	104.7807	104.7845	5,179.00
26/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5299	5	5299	5	0.00
26/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5289	5	5289	5	0.00
26/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5309	5	5309	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
26/10/2017	2033 On 01-February-18			Bond Future	106.73	106.7396	106.7348	106.7396	381.00
26/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2915	3	2915	3	0.00
26/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2925	3	2925	3	0.00
26/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2905	3	2905	3	0.00
26/10/2017	2033 On 03-May-18			Bond Future	107.66	107.6659	107.6606	107.6659	0.00
26/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	29	0	29	0	0.00
26/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	39	0	39	0	0.00
26/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	49	0	49	0	0.00
26/10/2017	2033 On 02-August-18			Bond Future	109.71	109.7199	109.7146	109.7199	0.00
26/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	215	0	215	0	0.00
26/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	225	0	225	0	0.00
26/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	205	0	205	0	0.00
26/10/2017	2037 On 02-November-17			Bond Future	10.23	88.7507	10.2261	88.7507	52,748.00
26/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	2	0	2	0	0.00
26/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	4431	4	4431	4	0.00
26/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	4352	3	4352	3	0.00
26/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	4272	3	4272	3	0.00
26/10/2017	2037 On 01-February-18			Bond Future	10.31	86.1244	10.3056	86.1244	33,720.00
26/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	955	1	955	1	0.00
26/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	913	1	913	1	0.00
26/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	934	1	934	1	0.00
26/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	4647	4	4647	4	0.00
26/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	4533	4	4533	4	0.00

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26/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	4590	4	4590	4	0.00
26/10/2017	2037 On 03-May-18			Bond Future	10.39	87.7203	10.3888	87.7203	0.00
26/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	1924	2	1924	2	0.00
26/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	1977	2	1977	2	0.00
26/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	1951	2	1951	2	0.00
26/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	4969	4	4969	4	0.00
26/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	5018	4	5018	4	0.00
26/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	4920	4	4920	4	0.00
26/10/2017	2037 On 02-August-18			Bond Future	10.48	85.1005	10.4752	85.1005	0.00
26/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	2374	3	2374	3	0.00
26/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	2401	3	2401	3	0.00
26/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	2427	3	2427	3	0.00
26/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	6124	6	6124	6	0.00
26/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	6222	6	6222	6	0.00
26/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	6173	6	6173	6	0.00
26/10/2017	2038 On 02-November-17			Bond Future	127.17	127.1724	127.1679	127.1724	11,730.00
26/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	9642	10	9642	10	0.00
26/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	9652	10	9652	10	0.00
26/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	9632	10	9632	10	0.00
26/10/2017	2038 On 01-February-18			Bond Future	128.03	128.0362	128.0305	128.0362	6,912.00
26/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	8900	9	8900	9	0.00
26/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	8920	9	8920	9	0.00
26/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	8910	9	8910	9	0.00
26/10/2017	2038 On 03-May-18			Bond Future	130.45	130.4532	130.4467	130.4532	0.00
26/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	1823	2	1823	2	0.00

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26/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	1843	2	1843	2	0.00
26/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	1833	2	1833	2	0.00
26/10/2017	2038 On 02-August-18			Bond Future	132.89	132.8919	132.8856	132.8919	0.00
26/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	1644	2	1644	2	0.00
26/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	1654	2	1654	2	0.00
26/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	1664	2	1664	2	0.00
26/10/2017	2040 On 02-November-17			Bond Future	10.32	92.1441	10.3162	92.1441	16,838.00
26/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	5490	4	5490	4	0.00
26/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	5404	4	5404	4	0.00
26/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	5318	4	5318	4	0.00
26/10/2017	2040 On 01-February-18			Bond Future	10.40	89.3297	10.3962	89.3297	4,821.00
26/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	931	1	931	1	0.00
26/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	973	1	973	1	0.00
26/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	952	1	952	1	0.00
26/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	5097	4	5097	4	0.00
26/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	5035	4	5035	4	0.00
26/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	5159	4	5159	4	0.00
26/10/2017	2040 On 03-May-18			Bond Future	10.48	90.9850	10.4799	90.9850	0.00
26/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	2160	3	2160	3	0.00
26/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	2189	3	2189	3	0.00
26/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	2130	3	2130	3	0.00
26/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	5430	5	5430	5	0.00
26/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	5378	5	5378	5	0.00
26/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	5327	5	5327	5	0.00
26/10/2017	2040 On 02-August-18			Bond Future	10.57	88.1757	10.5666	88.1757	0.00
26/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	2654	3	2654	3	0.00
26/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	2625	3	2625	3	0.00
26/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	2595	3	2595	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
26/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	6732	6	6732	6	0.00
26/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	6784	6	6784	6	0.00
26/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	6681	6	6681	6	0.00
26/10/2017	2044 On 02-November-17			Bond Future	10.34	89.2667	10.3360	89.2667	21,907.00
26/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	1	0	1	0	0.00
26/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	5540	4	5540	4	0.00
26/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	5453	4	5453	4	0.00
26/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	5628	4	5628	4	0.00
26/10/2017	2044 On 01-February-18			Bond Future	10.41	86.5247	10.4135	86.5247	13,571.00
26/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	959	1	959	1	0.00
26/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	980	1	980	1	0.00
26/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	1002	1	1002	1	0.00
26/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	5077	4	5077	4	0.00
26/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	5203	4	5203	4	0.00
26/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	5139	4	5139	4	0.00
26/10/2017	2044 On 03-May-18			Bond Future	10.49	88.1280	10.4945	88.1280	0.00
26/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	2280	3	2280	3	0.00
26/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	2250	3	2250	3	0.00
26/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	2219	3	2219	3	0.00
26/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	5370	5	5370	5	0.00
26/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	5422	5	5422	5	0.00
26/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	5319	5	5319	5	0.00
26/10/2017	2044 On 02-August-18			Bond Future	10.58	85.3906	10.5783	85.3906	0.00
26/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	2673	3	2673	3	0.00
26/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	2732	3	2732	3	0.00
26/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	2702	3	2702	3	0.00
26/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	6782	6	6782	6	0.00
26/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	6730	6	6730	6	0.00
26/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	6834	6	6834	6	0.00
26/10/2017	2046 On 02-November-17			Bond Future	122.48	121.9905	122.4770	121.9905	20,032.00
26/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
26/10/2017	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
26/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13823	14	13823	14	0.00
26/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13843	14	13843	14	0.00
26/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13833	14	13833	14	0.00
26/10/2017	2046 On 01-February-18			Bond Future	124.76	124.2666	124.7613	124.2666	3,853.00
26/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	8139	9	8139	9	0.00
26/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	8149	9	8149	9	0.00
26/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	8159	9	8159	9	0.00
26/10/2017	2046 On 03-May-18			Bond Future	125.52	125.0128	125.5160	125.0128	0.00
26/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2424	3	2424	3	0.00
26/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2434	3	2434	3	0.00
26/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2414	3	2414	3	0.00
26/10/2017	2046 On 02-August-18			Bond Future	127.91	127.3975	127.9107	127.3975	0.00
26/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	879	1	879	1	0.00
26/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	859	1	859	1	0.00
26/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	869	1	869	1	0.00
26/10/2017	2050 On 02-November-17			Bond Future	130.72	131.7431	130.7223	131.7431	22,106.00
26/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13928	13	13928	13	0.00
26/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13938	13	13938	13	0.00
26/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13948	13	13948	13	0.00
26/10/2017	2050 On 01-February-18			Bond Future	131.48	132.5223	131.4813	132.5223	6,070.00
26/10/2017	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
26/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	8759	8	8759	8	0.00
26/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	8749	8	8749	8	0.00
26/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	8769	8	8769	8	0.00
26/10/2017	2050 On 03-May-18			Bond Future	133.96	135.0240	133.9625	135.0240	0.00
26/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	1668	1	1668	1	0.00
26/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	1648	1	1648	1	0.00
26/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	1658	1	1658	1	0.00
26/10/2017	2050 On 02-August-18			Bond Future	134.79	135.8667	134.7853	135.8667	0.00
26/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	2755	2	2755	2	0.00
26/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	2735	2	2735	2	0.00
26/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	2745	2	2745	2	0.00
26/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	AL37 On 02-November-17			Index Future	545.59	549.7310	545.5940	549.7310	0.00
26/10/2017	AL37 On 01-February-18			Index Future	555.61	559.8200	555.6050	559.8200	0.00
26/10/2017	AL37 On 03-May-18			Index Future	565.90	570.1960	565.9000	570.1960	0.00
26/10/2017	AL37 On 02-August-18			Index Future	576.46	580.8350	576.4590	580.8350	0.00
26/10/2017	AL7T On 02-November-17			Index Future	618.03	625.3390	618.0250	625.3390	0.00
26/10/2017	AL7T On 01-February-18			Index Future	629.37	636.8160	629.3650	636.8160	0.00
26/10/2017	AL7T On 03-May-18			Index Future	641.03	648.6190	641.0270	648.6190	0.00
26/10/2017	AL7T On 02-August-18			Index Future	652.99	660.7220	652.9870	660.7220	0.00
26/10/2017	ALBI On 02-November-17			Index Future	554.80	560.8500	554.7970	560.8500	491.00
26/10/2017	ALBI On 01-February-18			Index Future	564.98	571.1430	564.9780	571.1430	356.00
26/10/2017	ALBI On 03-May-18			Index Future	575.45	581.7290	575.4470	581.7290	0.00
26/10/2017	ALBI On 02-August-18			Index Future	586.18	592.5840	586.1830	592.5840	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
26/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	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
26/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	EL28 On 02-November-17			Bond Future	127.19	127.1886	127.1863	127.1886	0.00
26/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6694	7	6694	7	0.00
26/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6704	7	6704	7	0.00
26/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6684	7	6684	7	0.00
26/10/2017	EL28 On 01-February-18			Bond Future	129.56	129.5617	129.5583	129.5617	0.00
26/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2742	3	2742	3	0.00
26/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2752	3	2752	3	0.00
26/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2732	3	2732	3	0.00
26/10/2017	EL28 On 03-May-18			Bond Future	130.24	130.2482	130.2440	130.2482	0.00
26/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2936	3	2936	3	0.00
26/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2946	3	2946	3	0.00
26/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2956	3	2956	3	0.00
26/10/2017	EL28 On 02-August-18			Bond Future	132.73	132.7327	132.7288	132.7327	0.00
26/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2211	2	2211	2	0.00
26/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2221	2	2221	2	0.00
26/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2201	2	2201	2	0.00
26/10/2017	ES33 On 02-November-17			Bond Future	11.31	73.9668	11.3095	73.9668	6,011.00
26/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
26/10/2017	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
26/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	3805	3	3805	3	0.00
26/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	3867	3	3867	3	0.00
26/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	3743	3	3743	3	0.00
26/10/2017	ES33 On 01-February-18			Bond Future	11.43	75.3243	11.4349	75.3243	9,466.00
26/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2450	2	2450	2	0.00
26/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2568	2	2568	2	0.00
26/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2509	2	2509	2	0.00
26/10/2017	ES33 On 03-May-18			Bond Future	11.56	72.9290	11.5592	72.9290	0.00
26/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1969	1	1969	1	0.00
26/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2026	1	2026	1	0.00
26/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1911	1	1911	1	0.00
26/10/2017	ES33 On 02-August-18			Bond Future	11.69	74.2892	11.6852	74.2892	0.00
26/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
26/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2938	2	2938	2	0.00
26/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3053	2	3053	2	0.00
26/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2995	2	2995	2	0.00
26/10/2017	ES42 On 02-November-17			Bond Future	11.53	76.5781	11.5342	76.5781	2,202.00
26/10/2017	ES42 On 01-February-18			Bond Future	11.66	77.9835	11.6551	77.9835	7,957.00
26/10/2017	ES42 On 03-May-18			Bond Future	11.78	75.1675	11.7807	75.1675	0.00
26/10/2017	ES42 On 02-August-18			Bond Future	11.91	76.5693	11.9056	76.5693	0.00
26/10/2017	GOVI On 02-November-17			GOVI	553.34	559.5000	553.3390	559.5000	184.00
26/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	191110	13	191110	13	0.00
26/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	191010	13	191010	13	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
26/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	191210	13	191210	13	0.00
26/10/2017	GOVI On 01-February-18			GOVI	563.49	569.7690	563.4930	569.7690	523.00
26/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	175270	11	175270	11	0.00
26/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	175370	11	175370	11	0.00
26/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	175470	11	175470	11	0.00
26/10/2017	GOVI On 03-May-18			GOVI	573.93	580.3290	573.9340	580.3290	0.00
26/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	163460	10	163460	10	0.00
26/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	163560	10	163560	10	0.00
26/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	163360	10	163360	10	0.00
26/10/2017	GOVI On 02-August-18			GOVI	584.64	591.1570	584.6430	591.1570	0.00
26/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
26/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	210570	15	210570	15	0.00
26/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	210670	15	210670	15	0.00
26/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	210770	15	210770	15	0.00
26/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2017	IGOV On 02-November-17			Index Future	249.16	249.3520	249.1630	249.3520	737.00
26/10/2017	IGOV On 01-February-18			Index Future	253.81	254.0050	253.8100	254.0050	409.00
26/10/2017	IGOV On 03-May-18			Index Future	258.60	258.8000	258.6000	258.8000	0.00
26/10/2017	IGOV On 02-August-18			Index Future	263.54	263.7380	263.5350	263.7380	0.00
26/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
26/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7008	99.7132	99.7008	0.00
26/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.8633	99.9149	99.8633	0.00
26/10/2017	IS01 On 20-September-18			Interest Rate Swap	100.17	100.0480	100.1679	100.0480	0.00
26/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	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
26/10/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9848	98.9968	98.9848	0.00
26/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.5538	98.6041	98.5538	0.00
26/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.64	98.5167	98.6375	98.5167	0.00
26/10/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	98.9600	99.1800	98.9600	0.00
26/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.4075	99.7051	99.4075	0.00
26/10/2017	IS02 On 21-June-19			Interest Rate Swap	100.25	99.8599	100.2513	99.8599	0.00
26/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.84	100.3360	100.8447	100.3360	0.00
26/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	IS05 On 17-December-20			Interest Rate Swap	97.69	96.9506	97.6879	96.9506	0.00
26/10/2017	IS05 On 16-March-21			Interest Rate Swap	97.05	96.2818	97.0507	96.2818	0.00
26/10/2017	IS05 On 15-June-21			Interest Rate Swap	96.39	95.5883	96.3887	95.5883	0.00
26/10/2017	IS05 On 21-September-21			Interest Rate Swap	96.70	95.8715	96.7001	95.8715	0.00
26/10/2017	IS05 On 21-December-21			Interest Rate Swap	99.00	98.1533	98.9978	98.1533	51.00
26/10/2017	IS05 On 15-March-22			Interest Rate Swap	99.25	98.3846	99.2493	98.3846	0.00
26/10/2017	IS05 On 21-June-22			Interest Rate Swap	100.55	99.6678	100.5501	99.6678	0.00
26/10/2017	IS05 On 20-September-22			Interest Rate Swap	102.84	101.9461	102.8383	101.9461	0.00
26/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	IS10 On 17-December-25			Interest Rate Swap	98.75	97.6714	98.7509	97.6714	0.00
26/10/2017	IS10 On 16-March-26			Interest Rate Swap	95.90	94.7759	95.8965	94.7759	0.00
26/10/2017	IS10 On 15-June-26			Interest Rate Swap	94.75	93.5933	94.7462	93.5933	0.00
26/10/2017	IS10 On 21-September-26			Interest Rate Swap	96.93	95.7702	96.9312	95.7702	0.00
26/10/2017	IS10 On 21-December-26			Interest Rate Swap	100.70	99.5452	100.6979	99.5452	0.00
26/10/2017	IS10 On 15-March-27			Interest Rate Swap	99.38	98.2003	99.3835	98.2003	0.00
26/10/2017	IS10 On 21-June-27			Interest Rate Swap	101.48	100.2911	101.4798	100.2911	0.00
26/10/2017	IS10 On 20-September-27			Interest Rate Swap	105.18	103.9999	105.1764	103.9999	0.00
26/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
26/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
26/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
26/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
26/10/2017	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
26/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
26/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
26/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
26/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
26/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
26/10/2017	R023 On 02-November-17			Bond Future	8.53	98.9657	8.5255	98.9657	44,263.00
26/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	320	1	320	1	0.00
26/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	345	1	345	1	0.00
26/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	371	1	371	1	0.00
26/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	162	0	162	0	0.00
26/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	147	0	147	0	0.00
26/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	178	0	178	0	0.00
26/10/2017	R023 On 01-February-18			Bond Future	8.60	100.7820	8.5964	100.7820	27,259.00
26/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	511	1	511	1	0.00
26/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	525	1	525	1	0.00
26/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	498	1	498	1	0.00
26/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	1637	1	1637	1	0.00
26/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	1611	1	1611	1	0.00
26/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	1584	1	1584	1	0.00
26/10/2017	R023 On 03-May-18			Bond Future	8.66	98.7202	8.6628	98.7202	0.00
26/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	674	1	674	1	0.00
26/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	700	1	700	1	0.00
26/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	687	1	687	1	0.00
26/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	2124	2	2124	2	0.00
26/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	2150	2	2150	2	0.00
26/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	2175	2	2175	2	0.00
26/10/2017	R035 On 02-November-17			Bond Future	10.16	92.2640	10.1565	92.2640	25,234.00
26/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	4366	3	4366	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
26/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	4286	3	4286	3	0.00
26/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	4207	3	4207	3	0.00
26/10/2017	R035 On 01-February-18			Bond Future	10.24	93.9573	10.2418	93.9573	30,857.00
26/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	3790	3	3790	3	0.00
26/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	3868	3	3868	3	0.00
26/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	3712	3	3712	3	0.00
26/10/2017	R035 On 03-May-18			Bond Future	10.32	91.1985	10.3232	91.1985	0.00
26/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	3209	2	3209	2	0.00
26/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	3133	2	3133	2	0.00
26/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	3057	2	3057	2	0.00
26/10/2017	R186 On 02-November-17			Bond Future	9.28	112.7038	9.2761	112.7038	104,569.00
26/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	7	0	7	0	0.00
26/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	10	0	10	0	0.00
26/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	37	0	37	0	0.00
26/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	8	0	8	0	0.00
26/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	2568	1	2568	1	0.00
26/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	1814	1	1814	1	5,000.00
26/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	4421	3	4421	3	3,750.00
26/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	2440	1	2440	1	0.00
26/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	3420	2	3420	2	0.00
26/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	2504	1	2504	1	0.00
26/10/2017	R186 On 01-February-18			Bond Future	9.35	109.4725	9.3550	109.4725	71,701.00
26/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	8	0	8	0	1,460.00
26/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	200	0	200	0	1,460.00
26/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	761	1	761	1	0.00
26/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	839	1	839	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
26/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	1443	2	1443	2	0.00
26/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	433	1	433	1	0.00
26/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	800	1	800	1	0.00
26/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	780	1	780	1	0.00
26/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	3251	2	3251	2	0.00
26/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	3074	2	3074	2	6,200.00
26/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	4278	3	4278	3	820.00
26/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	2098	1	2098	1	820.00
26/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	3162	2	3162	2	0.00
26/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	3206	2	3206	2	0.00
26/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	5688	5	5688	5	0.00
26/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	10619	9	10619	9	0.00
26/10/2017	R186 On 03-May-18			Bond Future	9.44	111.5012	9.4368	111.5012	0.00
26/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	1140	2	1140	2	0.00
26/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	1120	2	1120	2	0.00
26/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	1102	2	1102	2	0.00
26/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	4309	3	4309	3	0.00
26/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	4353	3	4353	3	0.00
26/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	4265	3	4265	3	0.00
26/10/2017	R197 On 02-November-17			Bond Future	300.54	300.5569	300.5449	300.5569	851.00
26/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	4615	5	4615	5	0.00
26/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	4605	5	4605	5	0.00
26/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	4625	5	4625	5	0.00
26/10/2017	R197 On 01-February-18			Bond Future	299.16	299.1754	299.1606	299.1754	2,350.00
26/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	2499	2	2499	2	0.00
26/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	2509	2	2509	2	0.00
26/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	2519	3	2519	3	0.00
26/10/2017	R197 On 03-May-18			Bond Future	304.81	304.8232	304.8064	304.8232	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
26/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	366	0	366	0	0.00
26/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	346	0	346	0	0.00
26/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	356	0	356	0	0.00
26/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/10/2017	R202 On 02-November-17			Bond Future	240.57	240.5750	240.5666	240.5750	25,111.00
26/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	13333	13	13333	13	0.00
26/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	13343	13	13343	13	0.00
26/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	13323	13	13323	13	0.00
26/10/2017	R202 On 01-February-18			Bond Future	241.34	241.3513	241.3406	241.3513	4,428.00
26/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	296	0	296	0	0.00
26/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	297	0	297	0	0.00
26/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	298	0	298	0	0.00
26/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	8027	8	8027	8	0.00
26/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	8018	8	8018	8	0.00
26/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	8036	8	8036	8	0.00
26/10/2017	R202 On 03-May-18			Bond Future	245.90	245.9076	245.8954	245.9076	0.00
26/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	2614	3	2614	3	0.00
26/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	2610	3	2610	3	0.00
26/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	2606	3	2606	3	0.00
26/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	4200	4	4200	4	0.00
26/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	4189	4	4189	4	0.00
26/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	4194	4	4194	4	0.00
26/10/2017	R204 On 02-November-17			Bond Future	7.50	103.6959	7.4974	103.6959	42,486.00
26/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	268	0	268	0	0.00
26/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	278	0	278	0	0.00
26/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	257	0	257	0	0.00
26/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
26/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
26/10/2017	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
26/10/2017	R204 On 01-February-18			Bond Future	7.52	101.5611	7.5185	101.5611	18,672.00
26/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	60	0	60	0	0.00
26/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	65	0	65	0	0.00
26/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	62	0	62	0	0.00
26/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	278	0	278	0	0.00
26/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	272	0	272	0	0.00
26/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	283	0	283	0	0.00
26/10/2017	R204 On 03-May-18			Bond Future	7.53	103.4432	7.5345	103.4432	0.00
26/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	55	0	55	0	0.00
26/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	56	0	56	0	0.00
26/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	53	0	53	0	0.00
26/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	326	0	326	0	0.00
26/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	322	0	322	0	0.00
26/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	317	0	317	0	0.00
26/10/2017	R207 On 02-November-17			Bond Future	7.94	101.3629	7.9350	101.3629	31,167.00
26/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	203	1	203	1	0.00
26/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	236	1	236	1	0.00
26/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	219	1	219	1	0.00
26/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	17	0	17	0	0.00
26/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	11	0	11	0	0.00
26/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	14	0	14	0	0.00
26/10/2017	R207 On 01-February-18			Bond Future	8.00	99.5820	8.0011	99.5820	13,157.00
26/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	90	0	90	0	0.00
26/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	98	0	98	0	0.00
26/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	94	0	94	0	0.00
26/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	795	0	795	0	0.00
26/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	767	0	767	0	0.00
26/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	781	0	781	0	0.00
26/10/2017	R207 On 03-May-18			Bond Future	8.09	101.4275	8.0906	101.4275	0.00
26/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	136	0	136	0	0.00
26/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	132	0	132	0	0.00
26/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	128	0	128	0	0.00
26/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	937	1	937	1	0.00
26/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	949	1	949	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
26/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	925	1	925	1	0.00
26/10/2017	R208 On 02-November-17			Bond Future	8.19	97.1846	8.1854	97.1846	33,095.00
26/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	153	1	153	1	0.00
26/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	138	1	138	1	0.00
26/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	123	1	123	1	0.00
26/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	125	0	125	0	0.00
26/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	139	0	139	0	0.00
26/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	111	0	111	0	0.00
26/10/2017	R208 On 01-February-18			Bond Future	8.25	98.9682	8.2547	98.9682	30,712.00
26/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	173	0	173	0	0.00
26/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	180	0	180	0	0.00
26/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	167	0	167	0	0.00
26/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	1303	1	1303	1	0.00
26/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	1282	1	1282	1	0.00
26/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	1261	1	1261	1	0.00
26/10/2017	R208 On 03-May-18			Bond Future	8.33	97.4012	8.3275	97.4012	0.00
26/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	229	0	229	0	0.00
26/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	241	0	241	0	0.00
26/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	235	0	235	0	0.00
26/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	1578	1	1578	1	0.00
26/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	1597	1	1597	1	0.00
26/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	1616	1	1616	1	0.00
26/10/2017	R209 On 02-November-17			Bond Future	10.10	69.4884	10.1007	69.4884	104,684.00
26/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	267	1	267	1	0.00
26/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	23	0	23	0	0.00
26/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	2	0	2	0	0.00
26/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00
26/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
26/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	3005	4	3005	4	0.00
26/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
26/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	96	0	96	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
26/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	2257	2	2257	2	6,500.00
26/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	3693	3	3693	3	0.00
26/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	3359	3	3359	3	1,350.00
26/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	5058	4	5058	4	0.00
26/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	12737	12	12737	12	0.00
26/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	1489	1	1489	1	1,350.00
26/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	3760	3	3760	3	0.00
26/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	7397	7	7397	7	0.00
26/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	5	0	5	0	1,300.00
26/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	897	1	897	1	1,138.00
26/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	3626	3	3626	3	0.00
26/10/2017	R209 On 01-February-18			Bond Future	10.17	70.7637	10.1740	70.7637	86,698.00
26/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	1112	1	1112	1	0.00
26/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	768	1	768	1	0.00
26/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	578	1	578	1	0.00
26/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	804	1	804	1	0.00
26/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	786	1	786	1	0.00
26/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	1045	1	1045	1	0.00
26/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	286	0	286	0	220.00
26/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	1683	2	1683	2	0.00
26/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	1406	2	1406	2	0.00
26/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	278	0	278	0	157.00
26/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	1135	1	1135	1	0.00
26/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	2914	2	2914	2	157.00
26/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	2488	2	2488	2	7,500.00
26/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	5845	5	5845	5	0.00
26/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	3080	3	3080	3	7,500.00
26/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	5785	5	5785	5	0.00
26/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	2140	2	2140	2	3,000.00
26/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	3664	3	3664	3	0.00
26/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	3712	3	3712	3	0.00
26/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	4314	4	4314	4	377.00
26/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	3616	3	3616	3	0.00
26/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	2955	3	2955	3	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
26/10/2017	R209 On 03-May-18			Bond Future	10.25	68.9259	10.2477	68.9259	0.00
26/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	1631	2	1631	2	0.00
26/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	2003	2	2003	2	0.00
26/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	1655	2	1655	2	0.00
26/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	1608	2	1608	2	0.00
26/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	4152	4	4152	4	0.00
26/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	4070	4	4070	4	0.00
26/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	3532	3	3532	3	5,000.00
26/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	4111	4	4111	4	0.00
26/10/2017	R210 On 02-November-17			Bond Future	184.78	184.7846	184.7779	184.7846	1,480.00
26/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	7312	7	7312	7	0.00
26/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	7292	7	7292	7	0.00
26/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	7302	7	7302	7	0.00
26/10/2017	R210 On 01-February-18			Bond Future	188.22	188.2325	188.2241	188.2325	699.00
26/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	4146	4	4146	4	0.00
26/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	4156	4	4156	4	0.00
26/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	4136	4	4136	4	0.00
26/10/2017	R210 On 03-May-18			Bond Future	189.35	189.3609	189.3512	189.3609	0.00
26/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	2099	2	2099	2	0.00
26/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	2089	2	2089	2	0.00
26/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	2109	2	2109	2	0.00
26/10/2017	R212 On 02-November-17			Bond Future	150.59	150.7785	150.5930	150.7785	2,517.00
26/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/10/2017	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
26/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1817	2	1817	2	0.00
26/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1827	2	1827	2	0.00
26/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1807	2	1807	2	0.00
26/10/2017	R212 On 01-February-18			Bond Future	151.36	151.5482	151.3579	151.5482	1,666.00
26/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3332	3	3332	3	0.00
26/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3342	3	3342	3	0.00
26/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3352	3	3352	3	0.00
26/10/2017	R212 On 03-May-18			Bond Future	154.21	154.4091	154.2143	154.4091	0.00
26/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	76	0	76	0	0.00
26/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	86	0	86	0	0.00
26/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	66	0	66	0	0.00
26/10/2017	R213 On 02-November-17			Bond Future	9.89	81.1800	9.8862	81.1800	50,507.00
26/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	3495	3	3495	3	0.00
26/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	3429	2	3429	2	0.00
26/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	3364	2	3364	2	0.00
26/10/2017	R213 On 01-February-18			Bond Future	9.97	82.6698	9.9673	82.6698	20,001.00
26/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	607	1	607	1	0.00
26/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	592	1	592	1	0.00
26/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	577	1	577	1	0.00
26/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	4036	3	4036	3	0.00
26/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	4086	3	4086	3	0.00
26/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	3986	3	3986	3	0.00
26/10/2017	R213 On 03-May-18			Bond Future	10.04	80.6527	10.0448	80.6527	0.00
26/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	1362	2	1362	2	0.00
26/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	1383	2	1383	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
26/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	1404	2	1404	2	0.00
26/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	4271	4	4271	4	0.00
26/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	4355	4	4355	4	0.00
26/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	4313	4	4313	4	0.00
26/10/2017	R214 On 02-November-17			Bond Future	10.23	69.1999	10.2308	69.1999	34,088.00
26/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
26/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	4314	3	4314	3	0.00
26/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	4384	3	4384	3	0.00
26/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	4243	3	4243	3	0.00
26/10/2017	R214 On 01-February-18			Bond Future	10.31	70.4698	10.3066	70.4698	13,642.00
26/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	791	1	791	1	0.00
26/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	828	1	828	1	0.00
26/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	810	1	810	1	0.00
26/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	3935	3	3935	3	0.00
26/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	3885	3	3885	3	0.00
26/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	3985	3	3985	3	0.00
26/10/2017	R214 On 03-May-18			Bond Future	10.38	68.4801	10.3787	68.4801	0.00
26/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	1703	2	1703	2	0.00
26/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	1727	2	1727	2	0.00
26/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	1680	2	1680	2	0.00
26/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	4314	4	4314	4	0.00
26/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	4271	4	4271	4	0.00
26/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	4228	4	4228	4	0.00
26/10/2017	R248 On 02-November-17			Bond Future	10.29	88.6649	10.2860	88.6649	50,118.00
26/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	1	0	1	0	0.00
26/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	5521	4	5521	4	0.00
26/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	5341	4	5341	4	0.00
26/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	5431	4	5431	4	0.00
26/10/2017	R248 On 01-February-18			Bond Future	10.36	90.2921	10.3643	90.2921	89,106.00
26/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	1100	2	1100	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
26/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	1148	2	1148	2	0.00
26/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	1123	2	1123	2	0.00
26/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	5035	4	5035	4	0.00
26/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	4911	4	4911	4	0.00
26/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	4973	4	4973	4	0.00
26/10/2017	R248 On 03-May-18			Bond Future	10.44	87.5288	10.4388	87.5288	0.00
26/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	2388	3	2388	3	0.00
26/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	2356	3	2356	3	0.00
26/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	2325	3	2325	3	0.00
26/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	5433	5	5433	5	0.00
26/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	5485	5	5485	5	0.00
26/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	5380	5	5380	5	0.00