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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	2025 On 02-November-17			Bond Future	130.44	130.1826	130.4364	130.1826	914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2534	3	2534	3	0.00
26/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2544	3	2544	3	0.00
26/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2524	3	2524	3	0.00
26/09/2017	2025 On 01-February-18			Bond Future	131.54	131.2843	131.5420	131.2843	0.00
26/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2358	3	2358	3	0.00
26/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2338	3	2338	3	0.00
26/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2348	3	2348	3	0.00
26/09/2017	2025 On 03-May-18			Bond Future	134.04	133.7786	134.0411	133.7786	0.00
26/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	821	1	821	1	0.00
26/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	831	1	831	1	0.00
26/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	841	1	841	1	0.00
26/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2029 On 02-November-17			Bond Future	100.13	100.1422	100.1347	100.1422	1,370.00
26/09/2017	2029 On 01-February-18			Bond Future	102.01	102.0187	102.0103	102.0187	0.00
26/09/2017	2029 On 03-May-18			Bond Future	102.93	102.9399	102.9314	102.9399	0.00
26/09/2017	2030 On 02-November-17			Bond Future	9.08	94.6160	9.0825	94.6160	58,592.00
26/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1753	2	1753	2	0.00
26/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1821	2	1821	2	0.00
26/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1888	2	1888	2	0.00
26/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 01-February-18			Bond Future	9.14	92.3509	9.1356	92.3509	0.00
26/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1639	2	1639	2	0.00
26/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1705	2	1705	2	0.00
26/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1573	2	1573	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
26/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 03-May-18			Bond Future	9.19	94.0691	9.1920	94.0691	0.00
26/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1961	2	1961	2	0.00
26/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2091	2	2091	2	0.00
26/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2026	2	2026	2	0.00
26/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2032 On 02-November-17			Bond Future	9.31	92.9798	9.3098	92.9798	32,988.00
26/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	1999	2	1999	2	0.00
26/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2046	2	2046	2	0.00
26/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2094	2	2094	2	0.00
26/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	707	1	707	1	0.00
26/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	756	1	756	1	0.00
26/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	731	1	731	1	0.00
26/09/2017	2032 On 01-February-18			Bond Future	9.37	94.6895	9.3685	94.6895	0.00
26/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2082	2	2082	2	7,800.00
26/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3140	3	3140	3	0.00
26/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1752	2	1752	2	7,500.00
26/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3097	3	3097	3	0.00
26/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3054	3	3054	3	0.00
26/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2642	3	2642	3	750.00
26/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2447	3	2447	3	6,800.00
26/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1719	2	1719	2	0.00
26/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2988	3	2988	3	0.00
26/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1748	2	1748	2	0.00
26/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2052	2	2052	2	0.00
26/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2218	2	2218	2	0.00
26/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1692	2	1692	2	0.00
26/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2581	2	2581	2	0.00
26/09/2017	2032 On 03-May-18			Bond Future	9.43	92.2944	9.4264	92.2944	0.00
26/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4255	5	4255	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
26/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4297	5	4297	5	0.00
26/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4340	5	4340	5	0.00
26/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2271	2	2271	2	0.00
26/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2325	2	2325	2	0.00
26/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2297	2	2297	2	0.00
26/09/2017	2033 On 02-November-17			Bond Future	105.40	104.9916	105.3997	104.9916	5,234.00
26/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	4680	5	4680	5	0.00
26/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	4670	5	4670	5	0.00
26/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	4690	5	4690	5	0.00
26/09/2017	2033 On 01-February-18			Bond Future	107.37	106.9590	107.3739	106.9590	0.00
26/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2276	3	2276	3	0.00
26/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2286	3	2286	3	0.00
26/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2266	3	2266	3	0.00
26/09/2017	2033 On 03-May-18			Bond Future	108.33	107.9044	108.3272	107.9044	0.00
26/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	627	0	627	0	0.00
26/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	617	0	617	0	0.00
26/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	637	0	637	0	0.00
26/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2037 On 02-November-17			Bond Future	9.63	93.0556	9.6303	93.0556	53,958.00
26/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1664	2	1664	2	0.00
26/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1706	2	1706	2	0.00
26/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1622	2	1622	2	0.00
26/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1464	1	1464	1	0.00
26/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1426	1	1426	1	0.00
26/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1388	1	1388	1	0.00
26/09/2017	2037 On 01-February-18			Bond Future	9.69	90.5115	9.6903	90.5115	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3224	4	3224	4	0.00
26/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3136	4	3136	4	0.00
26/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3180	4	3180	4	0.00
26/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2195	2	2195	2	0.00
26/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2128	2	2128	2	0.00
26/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2161	2	2161	2	0.00
26/09/2017	2037 On 03-May-18			Bond Future	9.75	92.1955	9.7529	92.1955	0.00
26/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4504	5	4504	5	0.00
26/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4593	5	4593	5	0.00
26/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4548	5	4548	5	0.00
26/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2799	3	2799	3	0.00
26/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2830	3	2830	3	0.00
26/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2768	3	2768	3	0.00
26/09/2017	2038 On 02-November-17			Bond Future	128.97	128.8802	128.9741	128.8802	19,719.00
26/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7836	8	7836	8	0.00
26/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7846	8	7846	8	0.00
26/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7826	8	7826	8	0.00
26/09/2017	2038 On 01-February-18			Bond Future	129.89	129.7903	129.8850	129.7903	0.00
26/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7045	7	7045	7	0.00
26/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7065	7	7065	7	0.00
26/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7055	7	7055	7	0.00
26/09/2017	2038 On 03-May-18			Bond Future	132.35	132.2561	132.3527	132.2561	0.00
26/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	83	0	83	0	0.00
26/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	63	0	63	0	0.00
26/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	73	0	73	0	0.00
26/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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26/09/2017	2040 On 02-November-17			Bond Future	9.75	96.2667	9.7510	96.2667	17,446.00
26/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1312	2	1312	2	0.00
26/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1275	2	1275	2	0.00
26/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1349	2	1349	2	0.00
26/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2142	2	2142	2	0.00
26/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2092	2	2092	2	0.00
26/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2043	2	2043	2	0.00
26/09/2017	2040 On 01-February-18			Bond Future	9.81	93.5313	9.8126	93.5313	0.00
26/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3138	4	3138	4	0.00
26/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3227	4	3227	4	0.00
26/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3182	4	3182	4	0.00
26/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2617	2	2617	2	0.00
26/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2579	2	2579	2	0.00
26/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2656	2	2656	2	0.00
26/09/2017	2040 On 03-May-18			Bond Future	9.88	95.2715	9.8767	95.2715	0.00
26/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4793	5	4793	5	0.00
26/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4840	5	4840	5	0.00
26/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4747	5	4747	5	0.00
26/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3242	3	3242	3	0.00
26/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3207	3	3207	3	0.00
26/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3173	3	3173	3	0.00
26/09/2017	2044 On 02-November-17			Bond Future	9.77	93.3525	9.7701	93.3525	26,425.00
26/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1271	2	1271	2	0.00
26/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1345	2	1345	2	0.00
26/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1308	2	1308	2	0.00
26/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2179	2	2179	2	0.00
26/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2128	2	2128	2	0.00
26/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2230	2	2230	2	0.00
26/09/2017	2044 On 01-February-18			Bond Future	9.83	90.6887	9.8295	90.6887	0.00
26/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3209	4	3209	4	0.00
26/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3254	4	3254	4	0.00
26/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3300	4	3300	4	0.00
26/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2618	2	2618	2	0.00
26/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2696	2	2696	2	0.00

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26/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2656	2	2656	2	0.00
26/09/2017	2044 On 03-May-18			Bond Future	9.89	92.3759	9.8913	92.3759	0.00
26/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4997	5	4997	5	0.00
26/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4950	5	4950	5	0.00
26/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4903	5	4903	5	0.00
26/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3219	3	3219	3	0.00
26/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3253	3	3253	3	0.00
26/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3184	3	3184	3	0.00
26/09/2017	2046 On 02-November-17			Bond Future	124.12	124.1260	124.1168	124.1260	21,292.00
26/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12183	12	12183	12	0.00
26/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12203	12	12203	12	0.00
26/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12193	12	12193	12	0.00
26/09/2017	2046 On 01-February-18			Bond Future	126.44	126.4519	126.4418	126.4519	0.00
26/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6458	6	6458	6	0.00
26/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6468	6	6468	6	0.00
26/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6478	6	6478	6	0.00
26/09/2017	2046 On 03-May-18			Bond Future	127.25	127.2563	127.2459	127.2563	0.00
26/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	694	1	694	1	0.00
26/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	704	1	704	1	0.00
26/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	684	1	684	1	0.00
26/09/2017	2050 On 02-November-17			Bond Future	132.79	132.7968	132.7871	132.7968	22,612.00
26/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	11863	12	11863	12	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
26/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	11873	12	11873	12	0.00
26/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	11883	12	11883	12	0.00
26/09/2017	2050 On 01-February-18			Bond Future	133.60	133.6120	133.6010	133.6120	0.00
26/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	6639	7	6639	7	0.00
26/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	6629	7	6629	7	0.00
26/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	6649	7	6649	7	0.00
26/09/2017	2050 On 03-May-18			Bond Future	136.14	136.1504	136.1393	136.1504	0.00
26/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	529	1	529	1	0.00
26/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	519	1	519	1	0.00
26/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	509	1	509	1	0.00
26/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
26/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
26/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	AL37 On 02-November-17			Index Future	559.80	561.0510	559.8010	561.0510	0.00
26/09/2017	AL37 On 01-February-18			Index Future	570.09	571.3670	570.0930	571.3670	0.00
26/09/2017	AL37 On 03-May-18			Index Future	580.70	581.9990	580.6990	581.9990	0.00
26/09/2017	AL7T On 02-November-17			Index Future	645.44	647.6490	645.4380	647.6490	0.00
26/09/2017	AL7T On 01-February-18			Index Future	657.30	659.5580	657.3040	659.5580	0.00
26/09/2017	AL7T On 03-May-18			Index Future	669.53	671.8310	669.5330	671.8310	0.00
26/09/2017	ALBI On 02-November-17			Index Future	580.26	582.9520	580.2590	582.9520	919.00
26/09/2017	ALBI On 01-February-18			Index Future	590.93	593.6710	590.9280	593.6710	0.00
26/09/2017	ALBI On 03-May-18			Index Future	601.92	604.7180	601.9220	604.7180	0.00
26/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C035 On 28-February-35			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
26/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	EL28 On 02-November-17			Bond Future	127.63	127.5169	127.6268	127.5169	0.00
26/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 02-November-17	133.88	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
26/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6253	6	6253	6	0.00
26/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6263	6	6263	6	0.00
26/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6243	6	6243	6	0.00
26/09/2017	EL28 On 01-February-18			Bond Future	130.02	129.9065	130.0175	129.9065	0.00
26/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2282	2	2282	2	0.00
26/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2292	2	2292	2	0.00
26/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2272	2	2272	2	0.00
26/09/2017	EL28 On 03-May-18			Bond Future	132.49	132.3746	132.4877	132.3746	0.00
26/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	692	1	692	1	0.00
26/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	702	1	702	1	0.00
26/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	712	1	712	1	0.00
26/09/2017	ES33 On 02-November-17			Bond Future	10.69	77.4413	10.6928	77.4413	9,466.00
26/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	141	0	141	0	0.00
26/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	203	0	203	0	0.00
26/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	79	0	79	0	0.00
26/09/2017	ES33 On 01-February-18			Bond Future	10.80	78.8652	10.7955	78.8652	0.00
26/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1166	2	1166	2	0.00
26/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1225	2	1225	2	0.00
26/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1284	2	1284	2	0.00
26/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 03-May-18			Bond Future	10.90	76.5412	10.8961	76.5412	0.00
26/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1782	2	1782	2	0.00
26/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1898	2	1898	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
26/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1840	2	1840	2	0.00
26/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/09/2017	ES42 On 02-November-17			Bond Future	10.97	79.9700	10.9678	79.9700	7,957.00
26/09/2017	ES42 On 01-February-18			Bond Future	11.07	81.4404	11.0680	81.4404	0.00
26/09/2017	ES42 On 03-May-18			Bond Future	11.17	78.6945	11.1711	78.6945	0.00
26/09/2017	GOVI On 02-November-17			GOVI	578.87	581.4970	578.8690	581.4970	672.00
26/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	64090	9	64090	9	0.00
26/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	64190	9	64190	9	0.00
26/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	64290	9	64290	9	0.00
26/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 01-February-18			GOVI	589.51	592.1880	589.5120	592.1880	0.00
26/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	84820	11	84820	11	0.00
26/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	84720	11	84720	11	0.00
26/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	84920	11	84920	11	0.00
26/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 03-May-18			GOVI	600.48	603.2080	600.4800	603.2080	0.00
26/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	102100	13	102100	13	0.00
26/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	101900	13	101900	13	0.00
26/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	102000	13	102000	13	0.00
26/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2017	IGOV On 02-November-17			Index Future	250.88	250.8240	250.8750	250.8240	1,166.00
26/09/2017	IGOV On 01-February-18			Index Future	255.57	255.5240	255.5740	255.5240	0.00
26/09/2017	IGOV On 03-May-18			Index Future	260.43	260.3790	260.4300	260.3790	0.00
26/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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26/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.66	99.6659	99.6646	99.6659	0.00
26/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.76	99.7522	99.7604	99.7522	0.00
26/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.84	99.8348	99.8448	99.8348	0.00
26/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
26/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9481	98.9497	98.9481	0.00
26/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.45	98.4483	98.4523	98.4483	0.00
26/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.31	98.3016	98.3127	98.3016	0.00
26/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.63	98.6100	98.6300	98.6100	0.00
26/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.96	98.9392	98.9590	98.9392	0.00
26/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.27	99.2525	99.2734	99.2525	0.00
26/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.61	99.5959	99.6120	99.5959	0.00
26/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.60	95.5368	95.5991	95.5368	0.00
26/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.80	94.7218	94.7998	94.7218	0.00
26/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.97	93.8779	93.9677	93.8779	0.00
26/09/2017	IS05 On 21-September-21			Interest Rate Swap	94.11	94.0090	94.1128	94.0090	0.00
26/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.28	96.1703	96.2829	96.1703	51.00
26/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.40	96.2775	96.3969	96.2775	0.00
26/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.56	97.4366	97.5638	97.4366	0.00
26/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.76	99.6193	99.7572	99.6193	0.00
26/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	IS10 On 17-December-25			Interest Rate Swap	94.27	94.0193	94.2721	94.0193	0.00
26/09/2017	IS10 On 16-March-26			Interest Rate Swap	91.27	91.0057	91.2689	91.0057	0.00
26/09/2017	IS10 On 15-June-26			Interest Rate Swap	90.00	89.7394	90.0049	89.7394	0.00
26/09/2017	IS10 On 21-September-26			Interest Rate Swap	92.17	91.8963	92.1653	91.8963	0.00
26/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.96	95.6866	95.9601	95.6866	0.00
26/09/2017	IS10 On 15-March-27			Interest Rate Swap	94.53	94.2456	94.5311	94.2456	0.00
26/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.61	96.3137	96.6077	96.3137	0.00
26/09/2017	IS10 On 20-September-27			Interest Rate Swap	100.35	100.0520	100.3500	100.0520	0.00
26/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
26/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
26/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
26/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
26/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
26/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
26/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
26/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
26/09/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
26/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
26/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
26/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
26/09/2017	R023 On 02-November-17			Bond Future	7.85	101.2827	7.8476	101.2827	57,147.00
26/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	2992	3	2992	3	0.00
26/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3033	3	3033	3	0.00
26/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3073	3	3073	3	0.00
26/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	7	0	7	0	0.00
26/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	7	0	7	0	0.00
26/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	8	0	8	0	0.00
26/09/2017	R023 On 01-February-18			Bond Future	7.88	103.1451	7.8761	103.1451	0.00
26/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2205	2	2205	2	0.00
26/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2236	2	2236	2	0.00
26/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2175	2	2175	2	0.00
26/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	417	0	417	0	0.00
26/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	407	0	407	0	0.00
26/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	398	0	398	0	0.00
26/09/2017	R023 On 03-May-18			Bond Future	7.90	101.1345	7.8956	101.1345	0.00
26/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2226	2	2226	2	0.00
26/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2278	2	2278	2	0.00
26/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2252	2	2252	2	0.00
26/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	743	1	743	1	0.00
26/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	755	1	755	1	0.00
26/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	768	1	768	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
26/09/2017	R035 On 02-November-17			Bond Future	9.52	96.9004	9.5167	96.9004	37,174.00
26/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	668	1	668	1	0.00
26/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	588	1	588	1	0.00
26/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	748	1	748	1	0.00
26/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 01-February-18			Bond Future	9.58	98.6821	9.5802	98.6821	0.00
26/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1180	2	1180	2	0.00
26/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1336	2	1336	2	0.00
26/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1258	2	1258	2	0.00
26/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 03-May-18			Bond Future	9.64	96.0181	9.6391	96.0181	0.00
26/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2016	3	2016	3	0.00
26/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2092	3	2092	3	0.00
26/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1939	3	1939	3	0.00
26/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R186 On 02-November-17			Bond Future	8.52	116.7300	8.5244	116.7300	136,126.00
26/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2023	2	2023	2	0.00
26/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2677	3	2677	3	0.00
26/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1374	2	1374	2	0.00
26/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	2784	3	2784	3	0.00
26/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3337	4	3337	4	0.00
26/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2730	3	2730	3	0.00
26/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	309	0	309	0	0.00
26/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	184	0	184	0	5,000.00
26/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	284	0	284	0	0.00
26/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	865	1	865	1	3,750.00
26/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	513	0	513	0	0.00
26/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	296	0	296	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
26/09/2017	R186 On 01-February-18			Bond Future	8.57	113.5764	8.5700	113.5764	198.00
26/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	266	0	266	0	1,460.00
26/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1679	2	1679	2	1,460.00
26/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3655	4	3655	4	0.00
26/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	4884	5	4884	5	0.00
26/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3471	4	3471	4	0.00
26/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3563	4	3563	4	0.00
26/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2575	3	2575	3	0.00
26/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3517	4	3517	4	0.00
26/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	937	1	937	1	0.00
26/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	865	1	865	1	6,200.00
26/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1395	1	1395	1	820.00
26/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	514	0	514	0	820.00
26/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	918	1	918	1	0.00
26/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	900	1	900	1	0.00
26/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2142	2	2142	2	0.00
26/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5854	6	5854	6	0.00
26/09/2017	R186 On 03-May-18			Bond Future	8.62	115.6897	8.6156	115.6897	0.00
26/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3741	4	3741	4	0.00
26/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3700	4	3700	4	0.00
26/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3661	4	3661	4	0.00
26/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1763	2	1763	2	0.00
26/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1786	2	1786	2	0.00
26/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1740	2	1740	2	0.00
26/09/2017	R197 On 02-November-17			Bond Future	301.60	301.6256	301.6018	301.6256	2,350.00
26/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3558	4	3558	4	0.00
26/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3548	4	3548	4	0.00
26/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3568	4	3568	4	0.00
26/09/2017	R197 On 01-February-18			Bond Future	300.28	300.3037	300.2775	300.3037	0.00
26/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 01-February-18	301.68	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
26/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1383	1	1383	1	0.00
26/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1393	1	1393	1	0.00
26/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1403	1	1403	1	0.00
26/09/2017	R197 On 03-May-18			Bond Future	305.98	306.0092	305.9824	306.0092	0.00
26/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1542	2	1542	2	0.00
26/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1522	2	1522	2	0.00
26/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1532	2	1532	2	0.00
26/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R202 On 02-November-17			Bond Future	241.32	241.3405	241.3225	241.3405	28,647.00
26/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12578	13	12578	13	0.00
26/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12588	13	12588	13	0.00
26/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12568	13	12568	13	0.00
26/09/2017	R202 On 01-February-18			Bond Future	242.14	242.1587	242.1389	242.1587	0.00
26/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	522	1	522	1	0.00
26/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	524	1	524	1	0.00
26/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	525	1	525	1	0.00
26/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7455	7	7455	7	0.00
26/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7446	7	7446	7	0.00
26/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7463	7	7463	7	0.00
26/09/2017	R202 On 03-May-18			Bond Future	246.74	246.7594	246.7392	246.7594	0.00
26/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3151	3	3151	3	0.00
26/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3147	3	3147	3	0.00
26/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3142	3	3142	3	0.00
26/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3893	4	3893	4	0.00
26/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3882	4	3882	4	0.00
26/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3888	4	3888	4	0.00
26/09/2017	R204 On 02-November-17			Bond Future	6.90	104.2481	6.8992	104.2481	43,883.00
26/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2321	2	2321	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
26/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2327	2	2327	2	0.00
26/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2315	2	2315	2	0.00
26/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1420	1	1420	1	0.00
26/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1415	1	1415	1	0.00
26/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1411	1	1411	1	0.00
26/09/2017	R204 On 01-February-18			Bond Future	6.74	102.1269	6.7379	102.1269	0.00
26/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3359	3	3359	3	0.00
26/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3367	3	3367	3	0.00
26/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3363	3	3363	3	0.00
26/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2925	3	2925	3	0.00
26/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2921	3	2921	3	0.00
26/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2930	3	2930	3	0.00
26/09/2017	R204 On 03-May-18			Bond Future	6.42	104.0271	6.4181	104.0271	0.00
26/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4683	5	4683	5	0.00
26/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4686	5	4686	5	0.00
26/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4680	5	4680	5	0.00
26/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4280	4	4280	4	0.00
26/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4277	4	4277	4	0.00
26/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4274	4	4274	4	0.00
26/09/2017	R207 On 02-November-17			Bond Future	7.19	102.5135	7.1872	102.5135	41,067.00
26/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1664	2	1664	2	0.00
26/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1703	2	1703	2	0.00
26/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1683	2	1683	2	0.00
26/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R207 On 01-February-18			Bond Future	7.15	100.7573	7.1474	100.7573	0.00
26/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	895	1	895	1	0.00
26/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	924	1	924	1	0.00
26/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	910	1	910	1	0.00
26/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	92	0	92	0	0.00
26/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	86	0	86	0	0.00
26/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	89	0	89	0	0.00
26/09/2017	R207 On 03-May-18			Bond Future	7.10	102.6320	7.0967	102.6320	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
26/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	911	1	911	1	0.00
26/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	899	1	899	1	0.00
26/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	887	1	887	1	0.00
26/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	160	0	160	0	0.00
26/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	164	0	164	0	0.00
26/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	157	0	157	0	0.00
26/09/2017	R208 On 02-November-17			Bond Future	7.43	98.8765	7.4272	98.8765	31,771.00
26/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2224	2	2224	2	0.00
26/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2196	2	2196	2	0.00
26/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2168	2	2168	2	0.00
26/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R208 On 01-February-18			Bond Future	7.43	100.6946	7.4277	100.6946	0.00
26/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1326	1	1326	1	0.00
26/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1347	2	1347	2	0.00
26/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1305	1	1305	1	0.00
26/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	214	0	214	0	0.00
26/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	208	0	208	0	0.00
26/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	202	0	202	0	0.00
26/09/2017	R208 On 03-May-18			Bond Future	7.42	99.1671	7.4182	99.1671	0.00
26/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1266	1	1266	1	0.00
26/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1301	1	1301	1	0.00
26/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1283	1	1283	1	0.00
26/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	363	0	363	0	0.00
26/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	370	0	370	0	0.00
26/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	378	0	378	0	0.00
26/09/2017	R209 On 02-November-17			Bond Future	9.47	73.4005	9.4679	73.4005	125,421.00
26/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1407	2	1407	2	0.00
26/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3684	4	3684	4	0.00
26/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1482	2	1482	2	0.00
26/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2390	3	2390	3	0.00
26/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1444	2	1444	2	0.00
26/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1639	2	1639	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
26/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	808	1	808	1	1,350.00
26/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	223	0	223	0	2,248.00
26/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7124	8	7124	8	0.00
26/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	3	0	3	0	2,800.00
26/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3041	4	3041	4	0.00
26/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	512	0	512	0	6,500.00
26/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1025	1	1025	1	0.00
26/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	884	1	884	1	1,350.00
26/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1754	2	1754	2	0.00
26/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8628	8	8628	8	0.00
26/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	322	0	322	0	1,350.00
26/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1055	1	1055	1	0.00
26/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3508	3	3508	3	0.00
26/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	12	0	12	0	1,300.00
26/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	202	0	202	0	1,138.00
26/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	995	1	995	1	0.00
26/09/2017	R209 On 01-February-18			Bond Future	9.52	74.7502	9.5221	74.7502	0.00
26/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2860	3	2860	3	0.00
26/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2899	3	2899	3	0.00
26/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4554	5	4554	5	0.00
26/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3432	4	3432	4	0.00
26/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2939	3	2939	3	0.00
26/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4092	5	4092	5	0.00
26/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	984	1	984	1	7,500.00
26/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	821	1	821	1	3,000.00
26/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1278	1	1278	1	7,500.00
26/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1587	1	1587	1	0.00
26/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1613	1	1613	1	0.00
26/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1561	1	1561	1	0.00
26/09/2017	R209 On 03-May-18			Bond Future	9.58	72.9918	9.5753	72.9918	0.00
26/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3973	4	3973	4	0.00
26/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4012	4	4012	4	0.00
26/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3935	4	3935	4	0.00
26/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2206	2	2206	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
26/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2155	2	2155	2	0.00
26/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2180	2	2180	2	0.00
26/09/2017	R210 On 02-November-17			Bond Future	185.52	185.3688	185.5246	185.3688	2,179.00
26/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6545	7	6545	7	0.00
26/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6565	7	6565	7	0.00
26/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6555	7	6555	7	0.00
26/09/2017	R210 On 01-February-18			Bond Future	189.00	188.8422	188.9997	188.8422	0.00
26/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3380	4	3380	4	0.00
26/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3370	4	3370	4	0.00
26/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3360	4	3360	4	0.00
26/09/2017	R210 On 03-May-18			Bond Future	190.17	190.0074	190.1678	190.0074	0.00
26/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1282	1	1282	1	0.00
26/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1272	1	1272	1	0.00
26/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1292	1	1292	1	0.00
26/09/2017	R212 On 02-November-17			Bond Future	151.23	151.2454	151.2333	151.2454	4,064.00
26/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1177	1	1177	1	0.00
26/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1187	1	1187	1	0.00
26/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1167	1	1167	1	0.00
26/09/2017	R212 On 01-February-18			Bond Future	152.03	152.0412	152.0279	152.0412	0.00
26/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 01-February-18	154.69	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
26/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2662	3	2662	3	0.00
26/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2672	3	2672	3	0.00
26/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2682	3	2682	3	0.00
26/09/2017	R212 On 03-May-18			Bond Future	154.92	154.9299	154.9163	154.9299	0.00
26/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	636	1	636	1	0.00
26/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	616	1	616	1	0.00
26/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	626	1	626	1	0.00
26/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
26/09/2017	R213 On 02-November-17			Bond Future	9.17	85.1858	9.1688	85.1858	62,290.00
26/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1856	2	1856	2	0.00
26/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	1900	2	1900	2	0.00
26/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1813	2	1813	2	0.00
26/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	674	1	674	1	0.00
26/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	652	1	652	1	0.00
26/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	630	1	630	1	0.00
26/09/2017	R213 On 01-February-18			Bond Future	9.23	86.7521	9.2251	86.7521	0.00
26/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2812	3	2812	3	0.00
26/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2772	3	2772	3	0.00
26/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2733	3	2733	3	0.00
26/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1495	1	1495	1	0.00
26/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1521	1	1521	1	0.00
26/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1470	1	1470	1	0.00
26/09/2017	R213 On 03-May-18			Bond Future	9.28	84.8169	9.2769	84.8169	0.00
26/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3840	4	3840	4	0.00
26/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3879	4	3879	4	0.00
26/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3918	4	3918	4	0.00
26/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1970	2	1970	2	0.00
26/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2019	2	2019	2	0.00
26/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1994	2	1994	2	0.00
26/09/2017	R214 On 02-November-17			Bond Future	9.65	72.7233	9.6495	72.7233	43,355.00
26/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1059	1	1059	1	0.00
26/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1123	1	1123	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
26/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1091	1	1091	1	0.00
26/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1510	1	1510	1	0.00
26/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1550	1	1550	1	0.00
26/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1471	1	1471	1	0.00
26/09/2017	R214 On 01-February-18			Bond Future	9.71	74.0605	9.7074	74.0605	0.00
26/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2689	3	2689	3	0.00
26/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2767	3	2767	3	0.00
26/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2728	3	2728	3	0.00
26/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1885	2	1885	2	0.00
26/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1856	2	1856	2	0.00
26/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1915	2	1915	2	0.00
26/09/2017	R214 On 03-May-18			Bond Future	9.76	72.1427	9.7611	72.1427	0.00
26/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3929	4	3929	4	0.00
26/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3968	4	3968	4	0.00
26/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3890	4	3890	4	0.00
26/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2478	2	2478	2	0.00
26/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2450	2	2450	2	0.00
26/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2422	2	2422	2	0.00
26/09/2017	R248 On 02-November-17			Bond Future	9.74	92.6913	9.7356	92.6913	85,474.00
26/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1361	2	1361	2	0.00
26/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1322	2	1322	2	0.00
26/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1284	2	1284	2	0.00
26/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2140	2	2140	2	0.00
26/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2036	2	2036	2	0.00
26/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2088	2	2088	2	0.00
26/09/2017	R248 On 01-February-18			Bond Future	9.80	94.3957	9.7961	94.3957	170.00
26/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3458	4	3458	4	0.00
26/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3553	4	3553	4	0.00
26/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3505	4	3505	4	0.00
26/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2640	2	2640	2	0.00
26/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2563	2	2563	2	0.00
26/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2601	2	2601	2	0.00
26/09/2017	R248 On 03-May-18			Bond Future	9.85	91.7153	9.8524	91.7153	0.00
26/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5132	6	5132	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
26/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5084	6	5084	6	0.00
26/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5036	5	5036	5	0.00
26/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3313	3	3313	3	0.00
26/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3348	3	3348	3	0.00
26/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3277	3	3277	3	0.00