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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
27/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	2025 On 02-November-17			Bond Future	130.41	130.4364	130.4125	130.4364	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
27/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2558	3	2558	3	0.00
27/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2568	3	2568	3	0.00
27/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2548	3	2548	3	0.00
27/09/2017	2025 On 01-February-18			Bond Future	131.52	131.5420	131.5172	131.5420	0.00
27/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2383	2	2383	2	0.00
27/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2363	2	2363	2	0.00
27/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2373	2	2373	2	0.00
27/09/2017	2025 On 03-May-18			Bond Future	134.01	134.0411	134.0146	134.0411	0.00
27/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	795	1	795	1	0.00
27/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	805	1	805	1	0.00
27/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	815	1	815	1	0.00
27/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2029 On 02-November-17			Bond Future	100.12	100.1347	100.1173	100.1347	1,370.00
27/09/2017	2029 On 01-February-18			Bond Future	101.99	102.0103	101.9924	102.0103	0.00
27/09/2017	2029 On 03-May-18			Bond Future	102.91	102.9314	102.9121	102.9314	0.00
27/09/2017	2030 On 02-November-17			Bond Future	9.20	94.2335	9.2023	94.2335	58,597.00
27/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	932	2	932	2	0.00
27/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	999	2	999	2	0.00
27/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1066	2	1066	2	0.00
27/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 01-February-18			Bond Future	9.26	91.9611	9.2597	91.9611	0.00
27/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	802	2	802	2	0.00
27/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	868	2	868	2	0.00
27/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	736	2	736	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
27/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 03-May-18			Bond Future	9.32	93.6715	9.3205	93.6715	0.00
27/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1108	2	1108	2	0.00
27/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	1238	2	1238	2	0.00
27/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	1173	2	1173	2	0.00
27/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2032 On 02-November-17			Bond Future	9.43	92.5338	9.4345	92.5338	32,988.00
27/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	1432	2	1432	2	0.00
27/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	1472	2	1472	2	0.00
27/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	1512	2	1512	2	0.00
27/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	1037	1	1037	1	0.00
27/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	1102	1	1102	1	0.00
27/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	1069	1	1069	1	0.00
27/09/2017	2032 On 01-February-18			Bond Future	9.50	94.2350	9.4973	94.2350	0.00
27/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	1662	2	1662	2	7,800.00
27/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	2597	3	2597	3	0.00
27/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1379	2	1379	2	7,500.00
27/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	2558	3	2558	3	0.00
27/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	2520	3	2520	3	0.00
27/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2153	3	2153	3	750.00
27/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	1981	2	1981	2	6,800.00
27/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	2111	2	2111	2	0.00
27/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3545	3	3545	3	0.00
27/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	2143	2	2143	2	0.00
27/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2492	2	2492	2	0.00
27/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2682	2	2682	2	0.00
27/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	2078	2	2078	2	0.00
27/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	3092	3	3092	3	0.00
27/09/2017	2032 On 03-May-18			Bond Future	9.56	91.8309	9.5596	91.8309	0.00
27/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	3635	4	3635	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	3674	4	3674	4	0.00
27/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	3713	4	3713	4	0.00
27/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2591	2	2591	2	0.00
27/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2651	2	2651	2	0.00
27/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2621	2	2621	2	0.00
27/09/2017	2033 On 02-November-17			Bond Future	105.38	105.3997	105.3814	105.3997	5,234.00
27/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	4699	5	4699	5	0.00
27/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	4689	5	4689	5	0.00
27/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	4709	5	4709	5	0.00
27/09/2017	2033 On 01-February-18			Bond Future	107.35	107.3739	107.3549	107.3739	0.00
27/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2295	2	2295	2	0.00
27/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2305	2	2305	2	0.00
27/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2285	2	2285	2	0.00
27/09/2017	2033 On 03-May-18			Bond Future	108.31	108.3272	108.3068	108.3272	0.00
27/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	607	1	607	1	0.00
27/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	597	1	597	1	0.00
27/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	617	1	617	1	0.00
27/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2037 On 02-November-17			Bond Future	9.75	92.4480	9.7549	92.4480	53,958.00
27/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1167	2	1167	2	0.00
27/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1201	2	1201	2	0.00
27/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1134	2	1134	2	0.00
27/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1967	1	1967	1	0.00
27/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1920	1	1920	1	0.00
27/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1874	1	1874	1	0.00
27/09/2017	2037 On 01-February-18			Bond Future	9.82	89.8924	9.8187	89.8924	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
27/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	2662	3	2662	3	0.00
27/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	2583	3	2583	3	0.00
27/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	2623	3	2623	3	0.00
27/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2651	2	2651	2	0.00
27/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2575	2	2575	2	0.00
27/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2613	2	2613	2	0.00
27/09/2017	2037 On 03-May-18			Bond Future	9.89	91.5643	9.8854	91.5643	0.00
27/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	3912	5	3912	5	0.00
27/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	3995	5	3995	5	0.00
27/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	3953	5	3953	5	0.00
27/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3231	3	3231	3	0.00
27/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3266	3	3266	3	0.00
27/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3196	3	3196	3	0.00
27/09/2017	2038 On 02-November-17			Bond Future	128.95	128.9741	128.9515	128.9741	19,719.00
27/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7859	8	7859	8	0.00
27/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7869	8	7869	8	0.00
27/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7849	8	7849	8	0.00
27/09/2017	2038 On 01-February-18			Bond Future	129.86	129.8850	129.8615	129.8850	0.00
27/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7069	7	7069	7	0.00
27/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7089	7	7089	7	0.00
27/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7079	7	7079	7	0.00
27/09/2017	2038 On 03-May-18			Bond Future	132.33	132.3527	132.3274	132.3527	0.00
27/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	57	0	57	0	0.00
27/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	37	0	37	0	0.00
27/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	47	0	47	0	0.00
27/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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27/09/2017	2040 On 02-November-17			Bond Future	9.88	95.6206	9.8755	95.6206	17,446.00
27/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	888	1	888	1	0.00
27/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	860	1	860	1	0.00
27/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	917	1	917	1	0.00
27/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2779	2	2779	2	0.00
27/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2721	2	2721	2	0.00
27/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2663	2	2663	2	0.00
27/09/2017	2040 On 01-February-18			Bond Future	9.94	92.8730	9.9409	92.8730	0.00
27/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	2583	3	2583	3	0.00
27/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	2663	3	2663	3	0.00
27/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	2623	3	2623	3	0.00
27/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	3128	3	3128	3	0.00
27/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	3085	3	3085	3	0.00
27/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	3172	3	3172	3	0.00
27/09/2017	2040 On 03-May-18			Bond Future	10.01	94.6004	10.0091	94.6004	0.00
27/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4179	5	4179	5	0.00
27/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4222	5	4222	5	0.00
27/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4136	5	4136	5	0.00
27/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3722	3	3722	3	0.00
27/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3684	3	3684	3	0.00
27/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3646	3	3646	3	0.00
27/09/2017	2044 On 02-November-17			Bond Future	9.88	92.7422	9.8845	92.7422	26,425.00
27/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	885	1	885	1	0.00
27/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	943	1	943	1	0.00
27/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	914	1	914	1	0.00
27/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2764	2	2764	2	0.00
27/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2705	2	2705	2	0.00
27/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2823	2	2823	2	0.00
27/09/2017	2044 On 01-February-18			Bond Future	9.95	90.0668	9.9474	90.0668	0.00
27/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	2689	3	2689	3	0.00
27/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	2729	3	2729	3	0.00
27/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	2771	3	2771	3	0.00
27/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	3085	3	3085	3	0.00
27/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3172	3	3172	3	0.00

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27/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3128	3	3128	3	0.00
27/09/2017	2044 On 03-May-18			Bond Future	10.01	91.7420	10.0128	91.7420	0.00
27/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4415	5	4415	5	0.00
27/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4371	5	4371	5	0.00
27/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4327	5	4327	5	0.00
27/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3654	3	3654	3	0.00
27/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3692	3	3692	3	0.00
27/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3617	3	3617	3	0.00
27/09/2017	2046 On 02-November-17			Bond Future	124.10	124.1168	124.0960	124.1168	21,292.00
27/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12204	12	12204	12	0.00
27/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12224	12	12224	12	0.00
27/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12214	12	12214	12	0.00
27/09/2017	2046 On 01-February-18			Bond Future	126.42	126.4418	126.4201	126.4418	0.00
27/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6480	6	6480	6	0.00
27/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6490	6	6490	6	0.00
27/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6500	6	6500	6	0.00
27/09/2017	2046 On 03-May-18			Bond Future	127.22	127.2459	127.2227	127.2459	0.00
27/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	717	1	717	1	0.00
27/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	727	1	727	1	0.00
27/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	707	1	707	1	0.00
27/09/2017	2050 On 02-November-17			Bond Future	132.76	132.7871	132.7641	132.7871	22,612.00
27/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	11886	12	11886	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
27/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	11896	12	11896	12	0.00
27/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	11906	12	11906	12	0.00
27/09/2017	2050 On 01-February-18			Bond Future	133.58	133.6010	133.5775	133.6010	0.00
27/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	6663	7	6663	7	0.00
27/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	6653	7	6653	7	0.00
27/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	6673	7	6673	7	0.00
27/09/2017	2050 On 03-May-18			Bond Future	136.11	136.1393	136.1139	136.1393	0.00
27/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	504	1	504	1	0.00
27/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	494	1	494	1	0.00
27/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	484	1	484	1	0.00
27/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
27/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
27/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	AL37 On 02-November-17			Index Future	556.83	559.8010	556.8280	559.8010	0.00
27/09/2017	AL37 On 01-February-18			Index Future	567.06	570.0930	567.0640	570.0930	0.00
27/09/2017	AL37 On 03-May-18			Index Future	577.61	580.6990	577.6140	580.6990	0.00
27/09/2017	AL7T On 02-November-17			Index Future	640.73	645.4380	640.7250	645.4380	0.00
27/09/2017	AL7T On 01-February-18			Index Future	652.50	657.3040	652.5030	657.3040	0.00
27/09/2017	AL7T On 03-May-18			Index Future	664.64	669.5330	664.6420	669.5330	0.00
27/09/2017	ALBI On 02-November-17			Index Future	575.28	580.2590	575.2780	580.2590	919.00
27/09/2017	ALBI On 01-February-18			Index Future	585.85	590.9280	585.8540	590.9280	0.00
27/09/2017	ALBI On 03-May-18			Index Future	596.75	601.9220	596.7530	601.9220	0.00
27/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	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
27/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	EL28 On 02-November-17			Bond Future	127.61	127.6268	127.6114	127.6268	0.00
27/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/09/2017	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
27/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6269	6	6269	6	0.00
27/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6279	6	6279	6	0.00
27/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6259	6	6259	6	0.00
27/09/2017	EL28 On 01-February-18			Bond Future	130.00	130.0175	130.0014	130.0175	0.00
27/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2299	2	2299	2	0.00
27/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2309	2	2309	2	0.00
27/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2289	2	2289	2	0.00
27/09/2017	EL28 On 03-May-18			Bond Future	132.47	132.4877	132.4700	132.4877	0.00
27/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	710	1	710	1	0.00
27/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	720	1	720	1	0.00
27/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	730	1	730	1	0.00
27/09/2017	ES33 On 02-November-17			Bond Future	10.81	76.9448	10.8111	76.9448	9,466.00
27/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	865	0	865	0	0.00
27/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	927	0	927	0	0.00
27/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	803	0	803	0	0.00
27/09/2017	ES33 On 01-February-18			Bond Future	10.92	78.3593	10.9180	78.3593	0.00
27/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	428	1	428	1	0.00
27/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	488	1	488	1	0.00
27/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	547	1	547	1	0.00
27/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 03-May-18			Bond Future	11.02	76.0256	11.0228	76.0256	0.00
27/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1031	2	1031	2	0.00
27/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1146	2	1146	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
27/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1089	2	1089	2	0.00
27/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
27/09/2017	ES42 On 02-November-17			Bond Future	11.08	79.4467	11.0810	79.4467	7,957.00
27/09/2017	ES42 On 01-February-18			Bond Future	11.19	80.9071	11.1852	80.9071	0.00
27/09/2017	ES42 On 03-May-18			Bond Future	11.29	78.1509	11.2925	78.1509	0.00
27/09/2017	GOVI On 02-November-17			GOVI	573.90	578.8690	573.8950	578.8690	673.00
27/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	14350	6	14350	6	0.00
27/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	14450	6	14450	6	0.00
27/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	14550	6	14550	6	0.00
27/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 01-February-18			GOVI	584.45	589.5120	584.4460	589.5120	0.00
27/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	34160	8	34160	8	0.00
27/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	34060	8	34060	8	0.00
27/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	34260	8	34260	8	0.00
27/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 03-May-18			GOVI	595.32	600.4800	595.3180	600.4800	0.00
27/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	50480	10	50480	10	0.00
27/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	50280	10	50280	10	0.00
27/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	50380	10	50380	10	0.00
27/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
27/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
27/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2017	IGOV On 02-November-17			Index Future	251.06	250.8750	251.0580	250.8750	1,166.00
27/09/2017	IGOV On 01-February-18			Index Future	255.76	255.5740	255.7600	255.5740	0.00
27/09/2017	IGOV On 03-May-18			Index Future	260.62	260.4300	260.6160	260.4300	0.00
27/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
27/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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27/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6646	99.6690	99.6646	0.00
27/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.77	99.7604	99.7732	99.7604	0.00
27/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.87	99.8448	99.8683	99.8448	0.00
27/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
27/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9497	98.9545	98.9497	0.00
27/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.46	98.4523	98.4648	98.4523	0.00
27/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.34	98.3127	98.3364	98.3127	0.00
27/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.66	98.6300	98.6600	98.6300	0.00
27/09/2017	IS02 On 15-March-19			Interest Rate Swap	99.01	98.9590	99.0090	98.9590	0.00
27/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.34	99.2734	99.3415	99.2734	0.00
27/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.70	99.6120	99.6990	99.6120	0.00
27/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.84	95.5991	95.8379	95.5991	0.00
27/09/2017	IS05 On 16-March-21			Interest Rate Swap	95.06	94.7998	95.0633	94.7998	0.00
27/09/2017	IS05 On 15-June-21			Interest Rate Swap	94.26	93.9677	94.2551	93.9677	0.00
27/09/2017	IS05 On 21-September-21			Interest Rate Swap	94.42	94.1128	94.4249	94.1128	0.00
27/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.62	96.2829	96.6165	96.2829	51.00
27/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.75	96.3969	96.7528	96.3969	0.00
27/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.94	97.5638	97.9423	97.5638	0.00
27/09/2017	IS05 On 20-September-22			Interest Rate Swap	100.15	99.7572	100.1515	99.7572	0.00
27/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	IS10 On 17-December-25			Interest Rate Swap	94.97	94.2721	94.9680	94.2721	0.00
27/09/2017	IS10 On 16-March-26			Interest Rate Swap	91.99	91.2689	91.9942	91.2689	0.00
27/09/2017	IS10 On 15-June-26			Interest Rate Swap	90.76	90.0049	90.7553	90.0049	0.00
27/09/2017	IS10 On 21-September-26			Interest Rate Swap	92.93	92.1653	92.9291	92.1653	0.00
27/09/2017	IS10 On 21-December-26			Interest Rate Swap	96.73	95.9601	96.7275	95.9601	0.00
27/09/2017	IS10 On 15-March-27			Interest Rate Swap	95.32	94.5311	95.3210	94.5311	0.00
27/09/2017	IS10 On 21-June-27			Interest Rate Swap	97.41	96.6077	97.4071	96.6077	0.00
27/09/2017	IS10 On 20-September-27			Interest Rate Swap	101.15	100.3500	101.1477	100.3500	0.00
27/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/09/2017	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
27/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
27/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
27/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
27/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
27/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
27/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
27/09/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
27/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
27/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
27/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
27/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
27/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
27/09/2017	R023 On 02-November-17			Bond Future	7.98	101.0208	7.9847	101.0208	57,147.00
27/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	2423	3	2423	3	0.00
27/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	2462	3	2462	3	0.00
27/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	2502	3	2502	3	0.00
27/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	20	0	20	0	0.00
27/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	19	0	19	0	0.00
27/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	22	0	22	0	0.00
27/09/2017	R023 On 01-February-18			Bond Future	8.02	102.8779	8.0216	102.8779	0.00
27/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	1794	2	1794	2	0.00
27/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	1821	2	1821	2	0.00
27/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	1766	2	1766	2	0.00
27/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	602	0	602	0	0.00
27/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	589	0	589	0	0.00
27/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	577	0	577	0	0.00
27/09/2017	R023 On 03-May-18			Bond Future	8.05	100.8619	8.0501	100.8619	0.00
27/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	1831	2	1831	2	0.00
27/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	1879	2	1879	2	0.00
27/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	1855	2	1855	2	0.00
27/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	949	1	949	1	0.00
27/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	963	1	963	1	0.00
27/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	978	1	978	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
27/09/2017	R035 On 02-November-17			Bond Future	9.64	96.2481	9.6362	96.2481	37,174.00
27/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	1	0	1	0.00
27/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	1	0	1	0.00
27/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	1	0	1	0.00
27/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	368	0	368	0	0.00
27/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	288	0	288	0	0.00
27/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	208	0	208	0	0.00
27/09/2017	R035 On 01-February-18			Bond Future	9.70	98.0175	9.7035	98.0175	0.00
27/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	207	1	207	1	0.00
27/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	363	1	363	1	0.00
27/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	285	1	285	1	0.00
27/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R035 On 03-May-18			Bond Future	9.77	95.3406	9.7664	95.3406	0.00
27/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1024	2	1024	2	0.00
27/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1100	2	1100	2	0.00
27/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	948	2	948	2	0.00
27/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R186 On 02-November-17			Bond Future	8.65	116.3191	8.6500	116.3191	135,851.00
27/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	1445	2	1445	2	0.00
27/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2013	3	2013	3	0.00
27/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	2108	3	2108	3	0.00
27/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	917	1	917	1	0.00
27/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	2612	3	2612	3	0.00
27/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2061	3	2061	3	0.00
27/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	489	0	489	0	0.00
27/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	303	0	303	0	5,000.00
27/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	1252	1	1252	1	3,750.00
27/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	453	0	453	0	0.00
27/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	779	1	779	1	0.00
27/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	470	0	470	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
27/09/2017	R186 On 01-February-18			Bond Future	8.70	113.1575	8.7010	113.1575	198.00
27/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	181	0	181	0	1,460.00
27/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1314	2	1314	2	1,460.00
27/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3067	4	3067	4	0.00
27/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	4208	5	4208	5	0.00
27/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	2899	3	2899	3	0.00
27/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2093	3	2093	3	0.00
27/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	2982	4	2982	4	0.00
27/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	2940	4	2940	4	0.00
27/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1224	1	1224	1	0.00
27/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	1136	1	1136	1	6,200.00
27/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1773	1	1773	1	820.00
27/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	698	1	698	1	820.00
27/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	1180	1	1180	1	0.00
27/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1202	1	1202	1	0.00
27/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2637	2	2637	2	0.00
27/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	6628	6	6628	6	0.00
27/09/2017	R186 On 03-May-18			Bond Future	8.75	115.2624	8.7523	115.2624	0.00
27/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3225	4	3225	4	0.00
27/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3188	4	3188	4	0.00
27/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3152	4	3152	4	0.00
27/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	2127	2	2127	2	0.00
27/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	2153	2	2153	2	0.00
27/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	2101	2	2101	2	0.00
27/09/2017	R197 On 02-November-17			Bond Future	301.55	301.6018	301.5456	301.6018	2,350.00
27/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3614	4	3614	4	0.00
27/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3604	4	3604	4	0.00
27/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3624	4	3624	4	0.00
27/09/2017	R197 On 01-February-18			Bond Future	300.22	300.2775	300.2194	300.2775	0.00
27/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/09/2017	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
27/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1441	1	1441	1	0.00
27/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1451	1	1451	1	0.00
27/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1461	1	1461	1	0.00
27/09/2017	R197 On 03-May-18			Bond Future	305.92	305.9824	305.9201	305.9824	0.00
27/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1480	2	1480	2	0.00
27/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1460	2	1460	2	0.00
27/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1470	2	1470	2	0.00
27/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R202 On 02-November-17			Bond Future	242.34	241.3225	242.3388	241.3225	28,667.00
27/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	11562	13	11562	13	0.00
27/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	11572	13	11572	13	0.00
27/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	11552	13	11552	13	0.00
27/09/2017	R202 On 01-February-18			Bond Future	243.17	242.1389	243.1733	242.1389	0.00
27/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	694	1	694	1	0.00
27/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	696	1	696	1	0.00
27/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	698	1	698	1	0.00
27/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	6592	7	6592	7	0.00
27/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	6584	7	6584	7	0.00
27/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	6601	7	6601	7	0.00
27/09/2017	R202 On 03-May-18			Bond Future	247.79	246.7392	247.7909	246.7392	0.00
27/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3667	3	3667	3	0.00
27/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3662	3	3662	3	0.00
27/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3657	3	3657	3	0.00
27/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3356	4	3356	4	0.00
27/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3346	4	3346	4	0.00
27/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3351	4	3351	4	0.00
27/09/2017	R204 On 02-November-17			Bond Future	7.02	104.1933	7.0173	104.1933	43,887.00
27/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	779	2	779	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
27/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	790	2	790	2	0.00
27/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	769	2	769	2	0.00
27/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	1	0	1	0.00
27/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	1	0	1	0.00
27/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	1	0	1	0.00
27/09/2017	R204 On 01-February-18			Bond Future	6.89	102.0707	6.8912	102.0707	0.00
27/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	352	3	352	3	0.00
27/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	365	3	365	3	0.00
27/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	358	3	358	3	0.00
27/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	50	3	50	3	0.00
27/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	48	3	48	3	0.00
27/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	51	3	51	3	0.00
27/09/2017	R204 On 03-May-18			Bond Future	6.63	103.9694	6.6348	103.9694	0.00
27/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	330	5	330	5	0.00
27/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	335	5	335	5	0.00
27/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	325	5	325	5	0.00
27/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	57	4	57	4	0.00
27/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	55	4	55	4	0.00
27/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	54	4	54	4	0.00
27/09/2017	R207 On 02-November-17			Bond Future	7.35	102.3757	7.3506	102.3757	41,044.00
27/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1338	2	1338	2	0.00
27/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1377	2	1377	2	0.00
27/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1358	2	1358	2	0.00
27/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R207 On 01-February-18			Bond Future	7.33	100.6166	7.3335	100.6166	0.00
27/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	639	1	639	1	0.00
27/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	665	1	665	1	0.00
27/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	652	1	652	1	0.00
27/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	167	0	167	0	0.00
27/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	158	0	158	0	0.00
27/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	163	0	163	0	0.00
27/09/2017	R207 On 03-May-18			Bond Future	7.31	102.4882	7.3123	102.4882	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
27/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	669	1	669	1	0.00
27/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	658	1	658	1	0.00
27/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	648	1	648	1	0.00
27/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	257	0	257	0	0.00
27/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	262	0	262	0	0.00
27/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	252	0	252	0	0.00
27/09/2017	R208 On 02-November-17			Bond Future	7.59	98.6946	7.5870	98.6946	31,771.00
27/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	1761	2	1761	2	0.00
27/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	1733	2	1733	2	0.00
27/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	1705	2	1705	2	0.00
27/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	2	0	2	0	0.00
27/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	2	0	2	0	0.00
27/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	2	0	2	0	0.00
27/09/2017	R208 On 01-February-18			Bond Future	7.60	100.5090	7.6017	100.5090	0.00
27/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	983	1	983	1	0.00
27/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1001	1	1001	1	0.00
27/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	965	1	965	1	0.00
27/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	348	0	348	0	0.00
27/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	339	0	339	0	0.00
27/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	330	0	330	0	0.00
27/09/2017	R208 On 03-May-18			Bond Future	7.61	98.9775	7.6089	98.9775	0.00
27/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	958	1	958	1	0.00
27/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	989	1	989	1	0.00
27/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	973	1	973	1	0.00
27/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	533	0	533	0	0.00
27/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	543	0	543	0	0.00
27/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	553	0	553	0	0.00
27/09/2017	R209 On 02-November-17			Bond Future	9.59	72.8511	9.5875	72.8511	125,404.00
27/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	988	1	988	1	0.00
27/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	2993	4	2993	4	0.00
27/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1049	1	1049	1	0.00
27/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	1818	2	1818	2	0.00
27/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1018	1	1018	1	0.00
27/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1178	2	1178	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
27/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	523	1	523	1	1,350.00
27/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	122	0	122	0	2,248.00
27/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6329	7	6329	7	0.00
27/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	1	0	1	0	2,800.00
27/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2400	3	2400	3	0.00
27/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	745	1	745	1	6,500.00
27/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1404	1	1404	1	0.00
27/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1228	1	1228	1	1,350.00
27/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2274	2	2274	2	0.00
27/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9431	9	9431	9	0.00
27/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1441	1	1441	1	0.00
27/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	4212	4	4212	4	0.00
27/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	22	0	22	0	1,300.00
27/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	487	0	487	0	1,350.00
27/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	317	0	317	0	1,138.00
27/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1368	1	1368	1	0.00
27/09/2017	R209 On 01-February-18			Bond Future	9.65	74.1904	9.6451	74.1904	0.00
27/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2382	3	2382	3	0.00
27/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2418	3	2418	3	0.00
27/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	3943	5	3943	5	0.00
27/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	2902	3	2902	3	0.00
27/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2454	3	2454	3	0.00
27/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3511	4	3511	4	0.00
27/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1223	1	1223	1	7,500.00
27/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1030	1	1030	1	3,000.00
27/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1568	1	1568	1	7,500.00
27/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1926	2	1926	2	0.00
27/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1956	2	1956	2	0.00
27/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1896	2	1896	2	0.00
27/09/2017	R209 On 03-May-18			Bond Future	9.70	72.4212	9.7020	72.4212	0.00
27/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3475	4	3475	4	0.00
27/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3511	4	3511	4	0.00
27/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3439	4	3439	4	0.00
27/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2546	2	2546	2	0.00

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27/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2489	2	2489	2	0.00
27/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2517	2	2517	2	0.00
27/09/2017	R210 On 02-November-17			Bond Future	185.49	185.5246	185.4921	185.5246	2,179.00
27/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6578	7	6578	7	0.00
27/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6598	7	6598	7	0.00
27/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6588	7	6588	7	0.00
27/09/2017	R210 On 01-February-18			Bond Future	188.97	188.9997	188.9661	188.9997	0.00
27/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3414	3	3414	3	0.00
27/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3404	3	3404	3	0.00
27/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3394	3	3394	3	0.00
27/09/2017	R210 On 03-May-18			Bond Future	190.13	190.1678	190.1317	190.1678	0.00
27/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1318	1	1318	1	0.00
27/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1308	1	1308	1	0.00
27/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1328	1	1328	1	0.00
27/09/2017	R212 On 02-November-17			Bond Future	151.20	151.2333	151.2048	151.2333	4,064.00
27/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1205	1	1205	1	0.00
27/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1215	1	1215	1	0.00
27/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1195	1	1195	1	0.00
27/09/2017	R212 On 01-February-18			Bond Future	152.00	152.0279	151.9984	152.0279	0.00
27/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
27/09/2017	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
27/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2692	3	2692	3	0.00
27/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2702	3	2702	3	0.00
27/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2712	3	2712	3	0.00
27/09/2017	R212 On 03-May-18			Bond Future	154.88	154.9163	154.8846	154.9163	0.00
27/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	605	1	605	1	0.00
27/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	585	1	585	1	0.00
27/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	595	1	595	1	0.00
27/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
27/09/2017	R213 On 02-November-17			Bond Future	9.28	84.8138	9.2835	84.8138	62,290.00
27/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1371	2	1371	2	0.00
27/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	1409	2	1409	2	0.00
27/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1334	2	1334	2	0.00
27/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	960	1	960	1	0.00
27/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	932	1	932	1	0.00
27/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	903	1	903	1	0.00
27/09/2017	R213 On 01-February-18			Bond Future	9.34	86.3730	9.3436	86.3730	0.00
27/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2354	3	2354	3	0.00
27/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2318	3	2318	3	0.00
27/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2283	3	2283	3	0.00
27/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1821	1	1821	1	0.00
27/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1850	2	1850	2	0.00
27/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1792	1	1792	1	0.00
27/09/2017	R213 On 03-May-18			Bond Future	9.40	84.4303	9.3992	84.4303	0.00
27/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3371	4	3371	4	0.00
27/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3407	4	3407	4	0.00
27/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3444	4	3444	4	0.00
27/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2289	2	2289	2	0.00
27/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2343	2	2343	2	0.00
27/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2316	2	2316	2	0.00
27/09/2017	R214 On 02-November-17			Bond Future	9.76	72.1917	9.7639	72.1917	43,355.00
27/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	725	1	725	1	0.00
27/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	775	1	775	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
27/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	750	1	750	1	0.00
27/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1964	2	1964	2	0.00
27/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	2010	2	2010	2	0.00
27/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1918	1	1918	1	0.00
27/09/2017	R214 On 01-February-18			Bond Future	9.83	73.5189	9.8251	73.5189	0.00
27/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2244	3	2244	3	0.00
27/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2313	3	2313	3	0.00
27/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2278	3	2278	3	0.00
27/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2245	2	2245	2	0.00
27/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2212	2	2212	2	0.00
27/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2279	2	2279	2	0.00
27/09/2017	R214 On 03-May-18			Bond Future	9.88	71.5905	9.8822	71.5905	0.00
27/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3449	4	3449	4	0.00
27/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3485	4	3485	4	0.00
27/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3413	4	3413	4	0.00
27/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2825	2	2825	2	0.00
27/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2794	2	2794	2	0.00
27/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2764	2	2764	2	0.00
27/09/2017	R248 On 02-November-17			Bond Future	9.86	92.0633	9.8550	92.0633	85,524.00
27/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	944	1	944	1	0.00
27/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	914	1	914	1	0.00
27/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	884	1	884	1	0.00
27/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2790	2	2790	2	0.00
27/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2669	2	2669	2	0.00
27/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2729	2	2729	2	0.00
27/09/2017	R248 On 01-February-18			Bond Future	9.92	93.7558	9.9192	93.7558	170.00
27/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	2889	3	2889	3	0.00
27/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	2975	4	2975	4	0.00
27/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	2932	4	2932	4	0.00
27/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3140	3	3140	3	0.00
27/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	3054	3	3054	3	0.00
27/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	3097	3	3097	3	0.00
27/09/2017	R248 On 03-May-18			Bond Future	9.98	91.0630	9.9792	91.0630	0.00
27/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4510	5	4510	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
27/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4465	5	4465	5	0.00
27/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4420	5	4420	5	0.00
27/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3783	3	3783	3	0.00
27/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3822	3	3822	3	0.00
27/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3744	3	3744	3	0.00