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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
29/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	2025 On 02-November-17			Bond Future	130.40	130.4064	130.4011	130.4064	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
29/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2569	3	2569	3	0.00
29/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2579	3	2579	3	0.00
29/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2559	3	2559	3	0.00
29/09/2017	2025 On 01-February-18			Bond Future	131.51	131.5117	131.5062	131.5117	0.00
29/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2394	2	2394	2	0.00
29/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2374	2	2374	2	0.00
29/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2384	2	2384	2	0.00
29/09/2017	2025 On 03-May-18			Bond Future	134.00	134.0090	134.0015	134.0090	0.00
29/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	782	1	782	1	0.00
29/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	792	1	792	1	0.00
29/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	802	1	802	1	0.00
29/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2029 On 02-November-17			Bond Future	99.96	100.1131	99.9561	100.1131	1,370.00
29/09/2017	2029 On 01-February-18			Bond Future	101.83	101.9885	101.8286	101.9885	0.00
29/09/2017	2029 On 03-May-18			Bond Future	102.74	102.9082	102.7437	102.9082	0.00
29/09/2017	2030 On 02-November-17			Bond Future	9.13	93.4847	9.1252	93.4847	59,057.00
29/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1460	1	1460	1	0.00
29/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1527	1	1527	1	0.00
29/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1594	1	1594	1	0.00
29/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 01-February-18			Bond Future	9.18	91.1984	9.1798	91.1984	0.00
29/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1339	1	1339	1	0.00
29/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1406	1	1406	1	0.00
29/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1273	1	1273	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
29/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 03-May-18			Bond Future	9.24	92.8952	9.2378	92.8952	0.00
29/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1656	1	1656	1	0.00
29/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	1785	1	1785	1	0.00
29/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	1721	1	1721	1	0.00
29/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2032 On 02-November-17			Bond Future	9.36	91.6993	9.3573	91.6993	32,988.00
29/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	1727	1	1727	1	0.00
29/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	1772	1	1772	1	0.00
29/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	1817	2	1817	2	0.00
29/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	779	1	779	1	0.00
29/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	833	1	833	1	0.00
29/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	806	1	806	1	0.00
29/09/2017	2032 On 01-February-18			Bond Future	9.42	93.3850	9.4175	93.3850	0.00
29/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	1893	2	1893	2	7,800.00
29/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	2905	3	2905	3	0.00
29/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1582	1	1582	1	7,500.00
29/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	2863	3	2863	3	0.00
29/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	2822	3	2822	3	0.00
29/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2426	2	2426	2	750.00
29/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2241	2	2241	2	6,800.00
29/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1841	2	1841	2	0.00
29/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3174	3	3174	3	0.00
29/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1871	2	1871	2	0.00
29/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2192	2	2192	2	0.00
29/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2367	3	2367	3	0.00
29/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1812	2	1812	2	0.00
29/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2748	3	2748	3	0.00
29/09/2017	2032 On 03-May-18			Bond Future	9.48	90.9656	9.4771	90.9656	0.00
29/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	3961	4	3961	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
29/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4002	4	4002	4	0.00
29/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4043	4	4043	4	0.00
29/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2336	3	2336	3	0.00
29/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2392	3	2392	3	0.00
29/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2364	3	2364	3	0.00
29/09/2017	2033 On 02-November-17			Bond Future	105.23	105.3767	105.2342	105.3767	5,234.00
29/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	4846	5	4846	5	0.00
29/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	4836	5	4836	5	0.00
29/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	4856	5	4856	5	0.00
29/09/2017	2033 On 01-February-18			Bond Future	107.21	107.3507	107.2054	107.3507	0.00
29/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2445	2	2445	2	0.00
29/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2455	2	2455	2	0.00
29/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2435	2	2435	2	0.00
29/09/2017	2033 On 03-May-18			Bond Future	108.15	108.3026	108.1530	108.3026	0.00
29/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	453	1	453	1	0.00
29/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	443	1	443	1	0.00
29/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	463	1	463	1	0.00
29/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2037 On 02-November-17			Bond Future	9.66	91.6627	9.6574	91.6627	54,588.00
29/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1488	1	1488	1	0.00
29/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1528	1	1528	1	0.00
29/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1448	1	1448	1	0.00
29/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1507	2	1507	2	0.00
29/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1467	2	1467	2	0.00
29/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1428	2	1428	2	0.00
29/09/2017	2037 On 01-February-18			Bond Future	9.72	89.0926	9.7182	89.0926	160.00

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29/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3070	3	3070	3	0.00
29/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	2983	3	2983	3	0.00
29/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3027	3	3027	3	0.00
29/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2264	3	2264	3	0.00
29/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2195	2	2195	2	0.00
29/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2229	3	2229	3	0.00
29/09/2017	2037 On 03-May-18			Bond Future	9.78	90.7502	9.7817	90.7502	0.00
29/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4350	4	4350	4	0.00
29/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4437	4	4437	4	0.00
29/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4394	4	4394	4	0.00
29/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2869	3	2869	3	0.00
29/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2901	3	2901	3	0.00
29/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2837	3	2837	3	0.00
29/09/2017	2038 On 02-November-17			Bond Future	128.73	128.9457	128.7339	128.9457	19,719.00
29/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8076	8	8076	8	0.00
29/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8086	8	8086	8	0.00
29/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8066	8	8066	8	0.00
29/09/2017	2038 On 01-February-18			Bond Future	129.64	129.8565	129.6405	129.8565	0.00
29/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7290	7	7290	7	0.00
29/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7310	7	7310	7	0.00
29/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7300	7	7300	7	0.00
29/09/2017	2038 On 03-May-18			Bond Future	132.10	132.3223	132.1004	132.3223	0.00
29/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	170	0	170	0	0.00
29/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	190	0	190	0	0.00
29/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	180	0	180	0	0.00

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29/09/2017	2040 On 02-November-17			Bond Future	9.78	94.7444	9.7830	94.7444	17,446.00
29/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1133	1	1133	1	0.00
29/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1099	1	1099	1	0.00
29/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1167	1	1167	1	0.00
29/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2239	3	2239	3	0.00
29/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2187	3	2187	3	0.00
29/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2135	3	2135	3	0.00
29/09/2017	2040 On 01-February-18			Bond Future	9.85	91.9806	9.8456	91.9806	0.00
29/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	2961	3	2961	3	0.00
29/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3048	3	3048	3	0.00
29/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3004	3	3004	3	0.00
29/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2717	3	2717	3	0.00
29/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2677	3	2677	3	0.00
29/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2757	3	2757	3	0.00
29/09/2017	2040 On 03-May-18			Bond Future	9.91	93.6920	9.9108	93.6920	0.00
29/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4611	4	4611	4	0.00
29/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4657	4	4657	4	0.00
29/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4565	4	4565	4	0.00
29/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3344	4	3344	4	0.00
29/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3308	4	3308	4	0.00
29/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3273	4	3273	4	0.00
29/09/2017	2044 On 02-November-17			Bond Future	9.79	91.9410	9.7871	91.9410	26,425.00
29/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1146	1	1146	1	0.00
29/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1216	1	1216	1	0.00
29/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1180	1	1180	1	0.00
29/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2198	3	2198	3	0.00
29/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2146	3	2146	3	0.00
29/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2251	3	2251	3	0.00
29/09/2017	2044 On 01-February-18			Bond Future	9.85	89.2508	9.8471	89.2508	0.00
29/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3100	3	3100	3	0.00
29/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3145	3	3145	3	0.00
29/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3190	3	3190	3	0.00
29/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2657	3	2657	3	0.00
29/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2736	3	2736	3	0.00

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29/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2696	3	2696	3	0.00
29/09/2017	2044 On 03-May-18			Bond Future	9.91	90.9114	9.9094	90.9114	0.00
29/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4889	5	4889	5	0.00
29/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4842	4	4842	4	0.00
29/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4795	4	4795	4	0.00
29/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3263	4	3263	4	0.00
29/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3298	4	3298	4	0.00
29/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3228	4	3228	4	0.00
29/09/2017	2046 On 02-November-17			Bond Future	124.09	123.8405	124.0866	123.8405	21,292.00
29/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12213	12	12213	12	0.00
29/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12233	12	12233	12	0.00
29/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12223	12	12223	12	0.00
29/09/2017	2046 On 01-February-18			Bond Future	126.41	126.1604	126.4111	126.1604	0.00
29/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6489	7	6489	7	0.00
29/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6499	7	6499	7	0.00
29/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6509	7	6509	7	0.00
29/09/2017	2046 On 03-May-18			Bond Future	127.21	126.9580	127.2117	126.9580	0.00
29/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	728	1	728	1	0.00
29/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	738	1	738	1	0.00
29/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	718	1	718	1	0.00
29/09/2017	2050 On 02-November-17			Bond Future	132.46	132.7585	132.4585	132.7585	22,612.00
29/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12192	12	12192	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
29/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12202	12	12202	12	0.00
29/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12212	12	12212	12	0.00
29/09/2017	2050 On 01-February-18			Bond Future	133.27	133.5724	133.2666	133.5724	0.00
29/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	6973	7	6973	7	0.00
29/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	6963	7	6963	7	0.00
29/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	6983	7	6983	7	0.00
29/09/2017	2050 On 03-May-18			Bond Future	135.80	136.1088	135.7953	136.1088	0.00
29/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	185	0	185	0	0.00
29/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	175	0	175	0	0.00
29/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	165	0	165	0	0.00
29/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
29/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
29/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	AL37 On 02-November-17			Index Future	558.62	557.1860	558.6160	557.1860	0.00
29/09/2017	AL37 On 01-February-18			Index Future	568.89	567.4280	568.8850	567.4280	0.00
29/09/2017	AL37 On 03-May-18			Index Future	579.47	577.9880	579.4670	577.9880	0.00
29/09/2017	AL7T On 02-November-17			Index Future	643.80	641.1240	643.8030	641.1240	0.00
29/09/2017	AL7T On 01-February-18			Index Future	655.64	652.9100	655.6380	652.9100	0.00
29/09/2017	AL7T On 03-May-18			Index Future	667.83	665.0600	667.8340	665.0600	0.00
29/09/2017	ALBI On 02-November-17			Index Future	578.95	576.0340	578.9470	576.0340	919.00
29/09/2017	ALBI On 01-February-18			Index Future	589.59	586.6230	589.5900	586.6230	0.00
29/09/2017	ALBI On 03-May-18			Index Future	600.56	597.5400	600.5570	597.5400	0.00
29/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	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
29/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	EL28 On 02-November-17			Bond Future	127.61	127.6082	127.6057	127.6082	0.00
29/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
29/09/2017	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
29/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6274	6	6274	6	0.00
29/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6284	6	6284	6	0.00
29/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6264	6	6264	6	0.00
29/09/2017	EL28 On 01-February-18			Bond Future	130.00	129.9988	129.9961	129.9988	0.00
29/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2304	2	2304	2	0.00
29/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2314	2	2314	2	0.00
29/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2294	2	2294	2	0.00
29/09/2017	EL28 On 03-May-18			Bond Future	132.46	132.4674	132.4629	132.4674	0.00
29/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	717	1	717	1	0.00
29/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	727	1	727	1	0.00
29/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	737	1	737	1	0.00
29/09/2017	ES33 On 02-November-17			Bond Future	10.72	76.3815	10.7177	76.3815	9,466.00
29/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	294	1	294	1	0.00
29/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	356	1	356	1	0.00
29/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	232	1	232	1	0.00
29/09/2017	ES33 On 01-February-18			Bond Future	10.82	77.7857	10.8213	77.7857	0.00
29/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1010	1	1010	1	0.00
29/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1069	1	1069	1	0.00
29/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1128	1	1128	1	0.00
29/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 03-May-18			Bond Future	10.92	75.4416	10.9228	75.4416	0.00
29/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1623	1	1623	1	0.00
29/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1738	1	1738	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
29/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1681	1	1681	1	0.00
29/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
29/09/2017	ES42 On 02-November-17			Bond Future	10.99	78.8144	10.9876	78.8144	7,957.00
29/09/2017	ES42 On 01-February-18			Bond Future	11.09	80.2632	11.0885	80.2632	0.00
29/09/2017	ES42 On 03-May-18			Bond Future	11.19	77.4954	11.1923	77.4954	0.00
29/09/2017	GOVI On 02-November-17			GOVI	577.57	574.6480	577.5660	574.6480	672.00
29/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	51060	2	51060	2	0.00
29/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	51160	2	51160	2	0.00
29/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	51260	2	51260	2	0.00
29/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 01-February-18			GOVI	588.18	585.2110	588.1840	585.2110	0.00
29/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	71540	4	71540	4	0.00
29/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	71440	4	71440	4	0.00
29/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	71640	4	71640	4	0.00
29/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 03-May-18			GOVI	599.13	596.1020	599.1250	596.1020	0.00
29/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	88550	6	88550	6	0.00
29/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	88350	6	88350	6	0.00
29/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	88450	6	88450	6	0.00
29/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
29/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
29/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2017	IGOV On 02-November-17			Index Future	250.92	250.9990	250.9210	250.9990	1,167.00
29/09/2017	IGOV On 01-February-18			Index Future	255.62	255.7010	255.6210	255.7010	0.00
29/09/2017	IGOV On 03-May-18			Index Future	260.47	260.5570	260.4720	260.5570	0.00
29/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
29/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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29/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6681	99.6678	99.6681	0.00
29/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.77	99.7702	99.7653	99.7702	0.00
29/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.86	99.8660	99.8572	99.8660	0.00
29/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
29/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9535	98.9530	98.9535	0.00
29/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.46	98.4621	98.4581	98.4621	0.00
29/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.33	98.3341	98.3250	98.3341	0.00
29/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.65	98.6600	98.6500	98.6600	0.00
29/09/2017	IS02 On 15-March-19			Interest Rate Swap	99.00	99.0126	98.9970	99.0126	0.00
29/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.33	99.3475	99.3283	99.3475	0.00
29/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.69	99.7100	99.6863	99.7100	0.00
29/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.73	95.7810	95.7297	95.7810	0.00
29/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.94	94.9991	94.9388	94.9991	0.00
29/09/2017	IS05 On 15-June-21			Interest Rate Swap	94.11	94.1850	94.1140	94.1850	0.00
29/09/2017	IS05 On 21-September-21			Interest Rate Swap	94.26	94.3494	94.2642	94.3494	0.00
29/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.44	96.5371	96.4359	96.5371	51.00
29/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.55	96.6700	96.5511	96.6700	0.00
29/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.72	97.8570	97.7166	97.8570	0.00
29/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.91	100.0654	99.9078	100.0654	0.00
29/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	IS10 On 17-December-25			Interest Rate Swap	94.56	94.8239	94.5630	94.8239	0.00
29/09/2017	IS10 On 16-March-26			Interest Rate Swap	91.57	91.8428	91.5734	91.8428	0.00
29/09/2017	IS10 On 15-June-26			Interest Rate Swap	90.32	90.5994	90.3217	90.5994	0.00
29/09/2017	IS10 On 21-September-26			Interest Rate Swap	92.49	92.7752	92.4861	92.7752	0.00
29/09/2017	IS10 On 21-December-26			Interest Rate Swap	96.28	96.5832	96.2765	96.5832	0.00
29/09/2017	IS10 On 15-March-27			Interest Rate Swap	94.85	95.1860	94.8494	95.1860	0.00
29/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.92	97.2867	96.9200	97.2867	0.00
29/09/2017	IS10 On 20-September-27			Interest Rate Swap	100.65	101.0392	100.6543	101.0392	0.00
29/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
29/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/09/2017	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
29/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
29/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
29/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
29/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
29/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
29/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
29/09/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
29/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
29/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
29/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
29/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
29/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
29/09/2017	R023 On 02-November-17			Bond Future	7.90	100.5042	7.9022	100.5042	56,990.00
29/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	2761	2	2761	2	0.00
29/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	2801	3	2801	3	0.00
29/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	2842	3	2842	3	0.00
29/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	9	0	9	0	0.00
29/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	8	0	8	0	0.00
29/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	9	0	9	0	0.00
29/09/2017	R023 On 01-February-18			Bond Future	7.93	102.3518	7.9340	102.3518	0.00
29/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2035	2	2035	2	0.00
29/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2065	2	2065	2	0.00
29/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2006	2	2006	2	0.00
29/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	485	1	485	1	0.00
29/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	474	1	474	1	0.00
29/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	464	1	464	1	0.00
29/09/2017	R023 On 03-May-18			Bond Future	7.96	100.3266	7.9572	100.3266	0.00
29/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2052	2	2052	2	0.00
29/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2103	2	2103	2	0.00
29/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2078	2	2078	2	0.00
29/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	810	1	810	1	0.00
29/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	823	1	823	1	0.00
29/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	836	1	836	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
29/09/2017	R035 On 02-November-17			Bond Future	9.54	95.4587	9.5437	95.4587	37,540.00
29/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	451	0	451	0	0.00
29/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	371	0	371	0	0.00
29/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	531	0	531	0	0.00
29/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 01-February-18			Bond Future	9.61	97.2136	9.6080	97.2136	0.00
29/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	960	0	960	0	0.00
29/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1116	1	1116	1	0.00
29/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1038	0	1038	0	0.00
29/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 03-May-18			Bond Future	9.67	94.5223	9.6679	94.5223	0.00
29/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1790	1	1790	1	0.00
29/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1866	1	1866	1	0.00
29/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1714	1	1714	1	0.00
29/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R186 On 02-November-17			Bond Future	8.57	115.5462	8.5677	115.5462	135,252.00
29/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	1771	1	1771	1	0.00
29/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2404	2	2404	2	0.00
29/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	2509	2	2509	2	0.00
29/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1160	1	1160	1	0.00
29/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3053	3	3053	3	0.00
29/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2456	2	2456	2	0.00
29/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	327	0	327	0	0.00
29/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	192	0	192	0	5,000.00
29/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	943	1	943	1	3,750.00
29/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	301	0	301	0	0.00
29/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	552	1	552	1	0.00
29/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	314	0	314	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
29/09/2017	R186 On 01-February-18			Bond Future	8.62	112.3704	8.6151	112.3704	198.00
29/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	230	0	230	0	1,460.00
29/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1537	1	1537	1	1,460.00
29/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3437	3	3437	3	0.00
29/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	4638	4	4638	4	0.00
29/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3258	3	3258	3	0.00
29/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2392	2	2392	2	0.00
29/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3347	3	3347	3	0.00
29/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3303	3	3303	3	0.00
29/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1021	1	1021	1	0.00
29/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	944	1	944	1	6,200.00
29/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1509	2	1509	2	820.00
29/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	565	1	565	1	820.00
29/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	982	1	982	1	0.00
29/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1001	1	1001	1	0.00
29/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2297	3	2297	3	0.00
29/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	6114	7	6114	7	0.00
29/09/2017	R186 On 03-May-18			Bond Future	8.66	114.4613	8.6627	114.4613	0.00
29/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3555	3	3555	3	0.00
29/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3516	3	3516	3	0.00
29/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3478	3	3478	3	0.00
29/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1882	2	1882	2	0.00
29/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1906	2	1906	2	0.00
29/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1858	2	1858	2	0.00
29/09/2017	R197 On 02-November-17			Bond Future	301.36	301.5313	301.3602	301.5313	2,350.00
29/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3800	4	3800	4	0.00
29/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3790	4	3790	4	0.00
29/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3810	4	3810	4	0.00
29/09/2017	R197 On 01-February-18			Bond Future	300.03	300.2064	300.0317	300.2064	0.00
29/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/09/2017	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
29/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1628	1	1628	1	0.00
29/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1638	1	1638	1	0.00
29/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1648	1	1648	1	0.00
29/09/2017	R197 On 03-May-18			Bond Future	305.72	305.9069	305.7248	305.9069	0.00
29/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1285	1	1285	1	0.00
29/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1265	1	1265	1	0.00
29/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1275	1	1275	1	0.00
29/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R202 On 02-November-17			Bond Future	242.47	242.3283	242.4706	242.3283	28,667.00
29/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	11430	12	11430	12	0.00
29/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	11440	12	11440	12	0.00
29/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	11420	12	11420	12	0.00
29/09/2017	R202 On 01-February-18			Bond Future	243.31	243.1639	243.3086	243.1639	0.00
29/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	706	1	706	1	0.00
29/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	708	1	708	1	0.00
29/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	710	1	710	1	0.00
29/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	6469	7	6469	7	0.00
29/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	6461	7	6461	7	0.00
29/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	6477	7	6477	7	0.00
29/09/2017	R202 On 03-May-18			Bond Future	247.93	247.7813	247.9254	247.7813	0.00
29/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3721	4	3721	4	0.00
29/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3716	4	3716	4	0.00
29/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3711	4	3711	4	0.00
29/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3276	3	3276	3	0.00
29/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3266	3	3266	3	0.00
29/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3271	3	3271	3	0.00
29/09/2017	R204 On 02-November-17			Bond Future	6.91	104.1064	6.9106	104.1064	43,887.00
29/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	893	1	893	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
29/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	904	1	904	1	0.00
29/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	883	1	883	1	0.00
29/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R204 On 01-February-18			Bond Future	6.75	101.9821	6.7528	101.9821	0.00
29/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	446	0	446	0	0.00
29/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	461	0	461	0	0.00
29/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	453	0	453	0	0.00
29/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	28	0	28	0	0.00
29/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	27	0	27	0	0.00
29/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	29	0	29	0	0.00
29/09/2017	R204 On 03-May-18			Bond Future	6.44	103.8797	6.4395	103.8797	0.00
29/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	425	0	425	0	0.00
29/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	430	0	430	0	0.00
29/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	419	0	419	0	0.00
29/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	32	0	32	0	0.00
29/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	32	0	32	0	0.00
29/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	31	0	31	0	0.00
29/09/2017	R207 On 02-November-17			Bond Future	7.25	102.1018	7.2516	102.1018	41,044.00
29/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1535	1	1535	1	0.00
29/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1574	1	1574	1	0.00
29/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1555	1	1555	1	0.00
29/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R207 On 01-February-18			Bond Future	7.22	100.3376	7.2208	100.3376	0.00
29/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	786	1	786	1	0.00
29/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	814	1	814	1	0.00
29/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	800	1	800	1	0.00
29/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	113	0	113	0	0.00
29/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	106	0	106	0	0.00
29/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	110	0	110	0	0.00
29/09/2017	R207 On 03-May-18			Bond Future	7.18	102.2045	7.1818	102.2045	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
29/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	807	1	807	1	0.00
29/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	796	1	796	1	0.00
29/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	784	1	784	1	0.00
29/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	190	0	190	0	0.00
29/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	194	0	194	0	0.00
29/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	186	0	186	0	0.00
29/09/2017	R208 On 02-November-17			Bond Future	7.49	98.2896	7.4939	98.2896	31,771.00
29/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2030	2	2030	2	0.00
29/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2002	2	2002	2	0.00
29/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	1973	2	1973	2	0.00
29/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
29/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
29/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R208 On 01-February-18			Bond Future	7.50	100.0965	7.5004	100.0965	0.00
29/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1171	1	1171	1	0.00
29/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1191	1	1191	1	0.00
29/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1151	1	1151	1	0.00
29/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	259	0	259	0	0.00
29/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	252	0	252	0	0.00
29/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	245	0	245	0	0.00
29/09/2017	R208 On 03-May-18			Bond Future	7.50	98.5579	7.4980	98.5579	0.00
29/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1128	1	1128	1	0.00
29/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1162	1	1162	1	0.00
29/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1145	1	1145	1	0.00
29/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	426	1	426	1	0.00
29/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	434	1	434	1	0.00
29/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	443	1	443	1	0.00
29/09/2017	R209 On 02-November-17			Bond Future	9.50	72.2189	9.4953	72.2189	125,404.00
29/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1258	1	1258	1	0.00
29/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3496	3	3496	3	0.00
29/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1330	1	1330	1	0.00
29/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2212	2	2212	2	0.00
29/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1293	1	1293	1	0.00
29/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1480	1	1480	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
29/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	692	1	692	1	1,350.00
29/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	172	0	172	0	2,248.00
29/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6936	6	6936	6	0.00
29/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	1	0	1	0	2,800.00
29/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2856	3	2856	3	0.00
29/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	520	1	520	1	6,500.00
29/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1059	1	1059	1	0.00
29/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	911	1	911	1	1,350.00
29/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1824	2	1824	2	0.00
29/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8812	9	8812	9	0.00
29/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	322	0	322	0	1,350.00
29/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1091	1	1091	1	0.00
29/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3643	4	3643	4	0.00
29/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	10	0	10	0	1,300.00
29/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	200	0	200	0	1,138.00
29/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1029	1	1029	1	0.00
29/09/2017	R209 On 01-February-18			Bond Future	9.55	73.5465	9.5503	73.5465	0.00
29/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2724	2	2724	2	0.00
29/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4392	4	4392	4	0.00
29/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3286	3	3286	3	0.00
29/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2802	3	2802	3	0.00
29/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2763	3	2763	3	0.00
29/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3935	4	3935	4	0.00
29/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1016	1	1016	1	7,500.00
29/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	848	1	848	1	3,000.00
29/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1320	1	1320	1	7,500.00
29/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1640	2	1640	2	0.00
29/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1667	2	1667	2	0.00
29/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1614	2	1614	2	0.00
29/09/2017	R209 On 03-May-18			Bond Future	9.60	71.7657	9.6044	71.7657	0.00
29/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3840	4	3840	4	0.00
29/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3878	4	3878	4	0.00
29/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3802	4	3802	4	0.00
29/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2266	2	2266	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
29/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2214	2	2214	2	0.00
29/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2240	2	2240	2	0.00
29/09/2017	R210 On 02-November-17			Bond Future	185.48	185.4841	185.4770	185.4841	2,179.00
29/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6593	7	6593	7	0.00
29/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6613	7	6613	7	0.00
29/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6603	7	6603	7	0.00
29/09/2017	R210 On 01-February-18			Bond Future	188.95	188.9587	188.9516	188.9587	0.00
29/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3428	3	3428	3	0.00
29/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3418	3	3418	3	0.00
29/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3408	3	3408	3	0.00
29/09/2017	R210 On 03-May-18			Bond Future	190.11	190.1243	190.1142	190.1243	0.00
29/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1336	1	1336	1	0.00
29/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1326	1	1326	1	0.00
29/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1346	1	1346	1	0.00
29/09/2017	R212 On 02-November-17			Bond Future	151.25	151.1975	151.2522	151.1975	4,064.00
29/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1158	1	1158	1	0.00
29/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1168	1	1168	1	0.00
29/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1148	1	1148	1	0.00
29/09/2017	R212 On 01-February-18			Bond Future	152.05	151.9917	152.0473	151.9917	0.00
29/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/09/2017	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
29/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2643	3	2643	3	0.00
29/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2653	3	2653	3	0.00
29/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2663	3	2663	3	0.00
29/09/2017	R212 On 03-May-18			Bond Future	154.93	154.8778	154.9324	154.8778	0.00
29/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	652	1	652	1	0.00
29/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	632	1	632	1	0.00
29/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	642	1	642	1	0.00
29/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
29/09/2017	R213 On 02-November-17			Bond Future	9.21	84.1200	9.2063	84.1200	62,290.00
29/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1651	1	1651	1	0.00
29/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	1693	1	1693	1	0.00
29/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1609	1	1609	1	0.00
29/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	721	1	721	1	0.00
29/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	697	1	697	1	0.00
29/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	674	1	674	1	0.00
29/09/2017	R213 On 01-February-18			Bond Future	9.26	85.6664	9.2638	85.6664	0.00
29/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2639	2	2639	2	0.00
29/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2601	2	2601	2	0.00
29/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2563	2	2563	2	0.00
29/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1580	2	1580	2	0.00
29/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1607	2	1607	2	0.00
29/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1554	2	1554	2	0.00
29/09/2017	R213 On 03-May-18			Bond Future	9.32	83.7110	9.3168	83.7110	0.00
29/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3672	3	3672	3	0.00
29/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3710	3	3710	3	0.00
29/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3749	3	3749	3	0.00
29/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2061	2	2061	2	0.00
29/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2111	2	2111	2	0.00
29/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2086	2	2086	2	0.00
29/09/2017	R214 On 02-November-17			Bond Future	9.67	71.5406	9.6716	71.5406	43,355.00
29/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	939	1	939	1	0.00
29/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1000	1	1000	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
29/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	969	1	969	1	0.00
29/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1543	2	1543	2	0.00
29/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1584	2	1584	2	0.00
29/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1503	2	1503	2	0.00
29/09/2017	R214 On 01-February-18			Bond Future	9.73	72.8556	9.7301	72.8556	0.00
29/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2575	2	2575	2	0.00
29/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2651	2	2651	2	0.00
29/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2613	2	2613	2	0.00
29/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1928	2	1928	2	0.00
29/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1898	2	1898	2	0.00
29/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1958	2	1958	2	0.00
29/09/2017	R214 On 03-May-18			Bond Future	9.78	70.9154	9.7845	70.9154	0.00
29/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3814	4	3814	4	0.00
29/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3853	4	3853	4	0.00
29/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3776	3	3776	3	0.00
29/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2524	3	2524	3	0.00
29/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2496	3	2496	3	0.00
29/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2468	3	2468	3	0.00
29/09/2017	R248 On 02-November-17			Bond Future	9.75	91.2399	9.7475	91.2399	87,324.00
29/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1267	1	1267	1	0.00
29/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1229	1	1229	1	0.00
29/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1192	1	1192	1	0.00
29/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2153	3	2153	3	0.00
29/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2048	3	2048	3	0.00
29/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2100	3	2100	3	0.00
29/09/2017	R248 On 01-February-18			Bond Future	9.81	92.9171	9.8084	92.9171	170.00
29/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3373	3	3373	3	0.00
29/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3468	3	3468	3	0.00
29/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3420	3	3420	3	0.00
29/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2663	3	2663	3	0.00
29/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2585	3	2585	3	0.00
29/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2624	3	2624	3	0.00
29/09/2017	R248 On 03-May-18			Bond Future	9.87	90.2092	9.8650	90.2092	0.00
29/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5050	5	5050	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
29/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5002	5	5002	5	0.00
29/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4954	5	4954	5	0.00
29/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3341	4	3341	4	0.00
29/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3376	4	3376	4	0.00
29/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3305	4	3305	4	0.00