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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	2025 On 02-November-17			Bond Future	128.95	129.8202	128.9541	129.8202	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	4016	3	4016	3	0.00
27/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	4026	3	4026	3	0.00
27/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	4006	3	4006	3	0.00
27/10/2017	2025 On 01-February-18			Bond Future	130.02	130.9000	130.0172	130.9000	449.00
27/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	3883	3	3883	3	0.00
27/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	3863	3	3863	3	0.00
27/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	3873	3	3873	3	0.00
27/10/2017	2025 On 03-May-18			Bond Future	132.47	133.3704	132.4713	133.3704	0.00
27/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	739	0	739	0	0.00
27/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	729	0	729	0	0.00
27/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	749	0	749	0	0.00
27/10/2017	2025 On 02-August-18			Bond Future	134.95	135.8706	134.9535	135.8706	0.00
27/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	1707	1	1707	1	0.00
27/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	1717	1	1717	1	0.00
27/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	1697	1	1697	1	0.00
27/10/2017	2029 On 02-November-17			Bond Future	98.74	99.1477	98.7436	99.1477	0.00
27/10/2017	2029 On 01-February-18			Bond Future	100.58	100.9968	100.5847	100.9968	1,370.00
27/10/2017	2029 On 03-May-18			Bond Future	101.47	101.8847	101.4652	101.8847	0.00
27/10/2017	2029 On 02-August-18			Bond Future	103.40	103.8286	103.4004	103.8286	0.00
27/10/2017	2030 On 02-November-17			Bond Future	9.64	89.5179	9.6449	89.5179	39,499.00
27/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	1883	3	1883	3	0.00
27/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	2017	3	2017	3	0.00
27/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	1950	3	1950	3	0.00
27/10/2017	2030 On 01-February-18			Bond Future	9.72	87.1557	9.7185	87.1557	21,726.00
27/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	2271	3	2271	3	0.00
27/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	2204	3	2204	3	0.00
27/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	2138	3	2138	3	0.00
27/10/2017	2030 On 03-May-18			Bond Future	9.80	88.7703	9.7969	88.7703	0.00
27/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	1895	3	1895	3	0.00
27/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	1831	3	1831	3	0.00
27/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	1960	3	1960	3	0.00
27/10/2017	2030 On 02-August-18			Bond Future	9.88	86.4203	9.8786	86.4203	0.00
27/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	2574	4	2574	4	0.00
27/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	2703	4	2703	4	0.00
27/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	2638	4	2638	4	0.00
27/10/2017	2032 On 02-November-17			Bond Future	9.85	87.5965	9.8501	87.5965	34,877.00
27/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	10	0	10	0	0.00
27/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	11	0	11	0	0.00
27/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	13	0	13	0	0.00
27/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	2490	4	2490	4	0.00
27/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	2631	4	2631	4	0.00
27/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	2560	4	2560	4	0.00
27/10/2017	2032 On 01-February-18			Bond Future	9.93	89.2039	9.9275	89.2039	24,844.00
27/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	525	0	525	0	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1010	1	1010	1	0.00
27/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	399	0	399	0	7,500.00
27/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	988	1	988	1	0.00
27/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	966	1	966	1	0.00
27/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	767	1	767	1	750.00
27/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	679	0	679	0	6,800.00
27/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	3549	4	3549	4	0.00
27/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	5573	7	5573	7	0.00
27/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	3598	4	3598	4	0.00
27/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	4115	5	4115	5	0.00
27/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	4388	5	4388	5	0.00
27/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	3500	4	3500	4	0.00
27/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	4963	6	4963	6	0.00
27/10/2017	2032 On 03-May-18			Bond Future	10.01	86.6998	10.0055	86.6998	0.00
27/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	1941	2	1941	2	0.00
27/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	1968	2	1968	2	0.00
27/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	1996	2	1996	2	0.00
27/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3944	5	3944	5	0.00
27/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	4029	5	4029	5	0.00
27/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3986	5	3986	5	0.00
27/10/2017	2032 On 02-August-18			Bond Future	10.08	88.3167	10.0839	88.3167	0.00
27/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	2360	2	2360	2	0.00
27/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	2334	2	2334	2	0.00
27/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	2308	2	2308	2	0.00
27/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	5135	6	5135	6	0.00
27/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	5178	6	5178	6	0.00
27/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	5092	6	5092	6	0.00
27/10/2017	2033 On 02-November-17			Bond Future	103.21	104.7807	103.2143	104.7807	5,179.00
27/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	6866	5	6866	5	0.00
27/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	6856	5	6856	5	0.00
27/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	6876	5	6876	5	0.00

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27/10/2017	2033 On 01-February-18			Bond Future	105.14	106.7348	105.1387	106.7348	491.00
27/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	4511	3	4511	3	0.00
27/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	4521	3	4521	3	0.00
27/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	4501	3	4501	3	0.00
27/10/2017	2033 On 03-May-18			Bond Future	106.03	107.6606	106.0344	107.6606	0.00
27/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	1656	0	1656	0	0.00
27/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	1666	0	1666	0	0.00
27/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	1676	0	1676	0	0.00
27/10/2017	2033 On 02-August-18			Bond Future	108.06	109.7146	108.0569	109.7146	0.00
27/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	1873	0	1873	0	0.00
27/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	1883	0	1883	0	0.00
27/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	1863	0	1863	0	0.00
27/10/2017	2037 On 02-November-17			Bond Future	10.07	87.8607	10.0699	87.8607	52,748.00
27/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	11	0	11	0	0.00
27/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	12	0	12	0	0.00
27/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	9	0	9	0	0.00
27/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	3272	4	3272	4	0.00
27/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	3194	4	3194	4	0.00
27/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	3115	4	3115	4	0.00
27/10/2017	2037 On 01-February-18			Bond Future	10.14	85.2177	10.1443	85.2177	33,720.00
27/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	1320	1	1320	1	0.00
27/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1266	1	1266	1	0.00
27/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1293	1	1293	1	0.00
27/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	3813	5	3813	5	0.00
27/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	3710	5	3710	5	0.00

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27/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	3761	5	3761	5	0.00
27/10/2017	2037 On 03-May-18			Bond Future	10.22	86.7965	10.2223	86.7965	0.00
27/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	2396	2	2396	2	0.00
27/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	2459	2	2459	2	0.00
27/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	2428	2	2428	2	0.00
27/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	4236	5	4236	5	0.00
27/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	4281	5	4281	5	0.00
27/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	4191	5	4191	5	0.00
27/10/2017	2037 On 02-August-18			Bond Future	10.30	84.1592	10.3031	84.1592	0.00
27/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	2856	2	2856	2	0.00
27/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	2886	2	2886	2	0.00
27/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	2916	2	2916	2	0.00
27/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	5381	6	5381	6	0.00
27/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	5472	6	5472	6	0.00
27/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	5427	6	5427	6	0.00
27/10/2017	2038 On 02-November-17			Bond Future	126.15	127.1679	126.1541	127.1679	11,730.00
27/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	10656	10	10656	10	0.00
27/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	10666	10	10666	10	0.00
27/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	10646	10	10646	10	0.00
27/10/2017	2038 On 01-February-18			Bond Future	127.00	128.0305	126.9972	128.0305	6,942.00
27/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	9933	9	9933	9	0.00
27/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	9953	9	9953	9	0.00
27/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	9943	9	9943	9	0.00
27/10/2017	2038 On 03-May-18			Bond Future	129.39	130.4467	129.3943	130.4467	0.00
27/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	2876	2	2876	2	0.00

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27/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	2896	2	2896	2	0.00
27/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	2886	2	2886	2	0.00
27/10/2017	2038 On 02-August-18			Bond Future	131.81	132.8856	131.8123	132.8856	0.00
27/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	2718	2	2718	2	0.00
27/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	2728	2	2728	2	0.00
27/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	2738	2	2738	2	0.00
27/10/2017	2040 On 02-November-17			Bond Future	10.16	90.9983	10.1650	90.9983	16,838.00
27/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	3	0	3	0	0.00
27/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	3	0	3	0	0.00
27/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	4	0	4	0	0.00
27/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	4293	5	4293	5	0.00
27/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	4207	5	4207	5	0.00
27/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	4121	5	4121	5	0.00
27/10/2017	2040 On 01-February-18			Bond Future	10.24	88.1627	10.2401	88.1627	4,821.00
27/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	1278	1	1278	1	0.00
27/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	1332	1	1332	1	0.00
27/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	1305	1	1305	1	0.00
27/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	4229	5	4229	5	0.00
27/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	4173	5	4173	5	0.00
27/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	4286	5	4286	5	0.00
27/10/2017	2040 On 03-May-18			Bond Future	10.32	89.7959	10.3187	89.7959	0.00
27/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	2653	2	2653	2	0.00
27/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	2687	2	2687	2	0.00
27/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	2619	2	2619	2	0.00
27/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	4675	5	4675	5	0.00
27/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	4628	5	4628	5	0.00
27/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	4581	5	4581	5	0.00
27/10/2017	2040 On 02-August-18			Bond Future	10.40	86.9643	10.4001	86.9643	0.00
27/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	3156	3	3156	3	0.00
27/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	3123	3	3123	3	0.00
27/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	3090	3	3090	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	5965	7	5965	7	0.00
27/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	6013	7	6013	7	0.00
27/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	5917	7	5917	7	0.00
27/10/2017	2044 On 02-November-17			Bond Future	10.18	88.0736	10.1848	88.0736	21,907.00
27/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	3	0	3	0	0.00
27/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	3	0	3	0	0.00
27/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	3	0	3	0	0.00
27/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	4337	6	4337	6	0.00
27/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	4250	5	4250	5	0.00
27/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	4424	6	4424	6	0.00
27/10/2017	2044 On 01-February-18			Bond Future	10.26	85.3094	10.2575	85.3094	13,571.00
27/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	1312	1	1312	1	0.00
27/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	1339	1	1339	1	0.00
27/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	1366	1	1366	1	0.00
27/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	4214	5	4214	5	0.00
27/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	4328	5	4328	5	0.00
27/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	4271	5	4271	5	0.00
27/10/2017	2044 On 03-May-18			Bond Future	10.33	86.8899	10.3334	86.8899	0.00
27/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	2789	2	2789	2	0.00
27/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	2754	2	2754	2	0.00
27/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	2720	2	2720	2	0.00
27/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	4624	5	4624	5	0.00
27/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	4672	5	4672	5	0.00
27/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	4578	5	4578	5	0.00
27/10/2017	2044 On 02-August-18			Bond Future	10.41	84.1292	10.4120	84.1292	0.00
27/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	3176	3	3176	3	0.00
27/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	3243	3	3243	3	0.00
27/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	3209	3	3209	3	0.00
27/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	6016	7	6016	7	0.00
27/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	5967	7	5967	7	0.00
27/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	6064	7	6064	7	0.00
27/10/2017	2046 On 02-November-17			Bond Future	122.47	122.4770	122.4731	122.4770	20,032.00
27/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13827	14	13827	14	0.00
27/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13847	14	13847	14	0.00
27/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13837	14	13837	14	0.00
27/10/2017	2046 On 01-February-18			Bond Future	124.76	124.7613	124.7566	124.7613	9,987.00
27/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	8143	8	8143	8	0.00
27/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	8153	8	8153	8	0.00
27/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	8163	8	8163	8	0.00
27/10/2017	2046 On 03-May-18			Bond Future	125.51	125.5160	125.5115	125.5160	0.00
27/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2428	2	2428	2	0.00
27/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2438	2	2438	2	0.00
27/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2418	2	2418	2	0.00
27/10/2017	2046 On 02-August-18			Bond Future	127.91	127.9107	127.9054	127.9107	0.00
27/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	885	1	885	1	0.00
27/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	865	1	865	1	0.00
27/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	875	1	875	1	0.00
27/10/2017	2050 On 02-November-17			Bond Future	129.14	130.7223	129.1415	130.7223	22,106.00
27/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	15509	14	15509	14	0.00
27/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	15519	14	15519	14	0.00
27/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	15529	14	15529	14	0.00
27/10/2017	2050 On 01-February-18			Bond Future	129.87	131.4813	129.8704	131.4813	8,760.00
27/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	10370	9	10370	9	0.00
27/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	10360	9	10360	9	0.00
27/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	10380	9	10380	9	0.00
27/10/2017	2050 On 03-May-18			Bond Future	132.32	133.9625	132.3219	133.9625	0.00
27/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	3308	2	3308	2	0.00
27/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	3288	2	3288	2	0.00
27/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	3298	2	3298	2	0.00
27/10/2017	2050 On 02-August-18			Bond Future	133.11	134.7853	133.1123	134.7853	0.00
27/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	4428	3	4428	3	0.00
27/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	4408	3	4408	3	0.00
27/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	4418	3	4418	3	0.00
27/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	AL37 On 02-November-17			Index Future	548.13	545.5940	548.1250	545.5940	0.00
27/10/2017	AL37 On 01-February-18			Index Future	558.18	555.6050	558.1810	555.6050	0.00
27/10/2017	AL37 On 03-May-18			Index Future	568.52	565.9000	568.5240	565.9000	0.00
27/10/2017	AL37 On 02-August-18			Index Future	579.12	576.4590	579.1240	576.4590	0.00
27/10/2017	AL7T On 02-November-17			Index Future	623.06	618.0250	623.0590	618.0250	0.00
27/10/2017	AL7T On 01-February-18			Index Future	634.49	629.3650	634.4890	629.3650	0.00
27/10/2017	AL7T On 03-May-18			Index Future	646.25	641.0270	646.2460	641.0270	0.00
27/10/2017	AL7T On 02-August-18			Index Future	658.30	652.9870	658.2950	652.9870	0.00
27/10/2017	ALBI On 02-November-17			Index Future	560.48	554.7970	560.4840	554.7970	491.00
27/10/2017	ALBI On 01-February-18			Index Future	570.77	564.9780	570.7660	564.9780	356.00
27/10/2017	ALBI On 03-May-18			Index Future	581.34	575.4470	581.3420	575.4470	0.00
27/10/2017	ALBI On 02-August-18			Index Future	592.18	586.1830	592.1810	586.1830	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
27/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	EL28 On 02-November-17			Bond Future	126.72	127.1863	126.7228	127.1863	0.00
27/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	7157	7	7157	7	0.00
27/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	7167	7	7167	7	0.00
27/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	7147	7	7147	7	0.00
27/10/2017	EL28 On 01-February-18			Bond Future	129.09	129.5583	129.0856	129.5583	0.00
27/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3214	3	3214	3	0.00
27/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3224	3	3224	3	0.00
27/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3204	3	3204	3	0.00
27/10/2017	EL28 On 03-May-18			Bond Future	129.76	130.2440	129.7626	130.2440	0.00
27/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3417	3	3417	3	0.00
27/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3427	3	3427	3	0.00
27/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3437	3	3437	3	0.00
27/10/2017	EL28 On 02-August-18			Bond Future	132.24	132.7288	132.2375	132.7288	0.00
27/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2703	2	2703	2	0.00
27/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2713	2	2713	2	0.00
27/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2693	2	2693	2	0.00
27/10/2017	ES33 On 02-November-17			Bond Future	11.16	73.2807	11.1578	73.2807	6,011.00
27/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2929	4	2929	4	0.00
27/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2991	4	2991	4	0.00
27/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2867	4	2867	4	0.00
27/10/2017	ES33 On 01-February-18			Bond Future	11.28	74.6254	11.2777	74.6254	9,466.00
27/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1558	2	1558	2	0.00
27/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1676	3	1676	3	0.00
27/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1617	3	1617	3	0.00
27/10/2017	ES33 On 03-May-18			Bond Future	11.40	72.2168	11.3963	72.2168	0.00
27/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1060	2	1060	2	0.00
27/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1118	2	1118	2	0.00
27/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1003	2	1003	2	0.00
27/10/2017	ES33 On 02-August-18			Bond Future	11.52	73.5636	11.5164	73.5636	0.00
27/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
27/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2013	3	2013	3	0.00
27/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2128	3	2128	3	0.00
27/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2071	3	2071	3	0.00
27/10/2017	ES42 On 02-November-17			Bond Future	11.38	75.6827	11.3825	75.6827	2,202.00
27/10/2017	ES42 On 01-February-18			Bond Future	11.50	77.0714	11.4979	77.0714	7,957.00
27/10/2017	ES42 On 03-May-18			Bond Future	11.62	74.2382	11.6176	74.2382	0.00
27/10/2017	ES42 On 02-August-18			Bond Future	11.74	75.6225	11.7365	75.6225	0.00
27/10/2017	GOVI On 02-November-17			GOVI	558.94	553.3390	558.9370	553.3390	184.00
27/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	135130	19	135130	19	0.00
27/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	135030	19	135030	19	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
27/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	135230	19	135230	19	0.00
27/10/2017	GOVI On 01-February-18			GOVI	569.19	563.4930	569.1910	563.4930	645.00
27/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	118290	18	118290	18	0.00
27/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	118390	18	118390	18	0.00
27/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	118490	18	118490	18	0.00
27/10/2017	GOVI On 03-May-18			GOVI	579.74	573.9340	579.7380	573.9340	0.00
27/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	105420	16	105420	16	0.00
27/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	105520	16	105520	16	0.00
27/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	105320	16	105320	16	0.00
27/10/2017	GOVI On 02-August-18			GOVI	590.55	584.6430	590.5470	584.6430	0.00
27/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
27/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	151530	21	151530	21	0.00
27/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	151630	21	151630	21	0.00
27/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	151730	21	151730	21	0.00
27/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2017	IGOV On 02-November-17			Index Future	248.09	249.1630	248.0860	249.1630	702.00
27/10/2017	IGOV On 01-February-18			Index Future	252.71	253.8100	252.7120	253.8100	823.00
27/10/2017	IGOV On 03-May-18			Index Future	257.48	258.6000	257.4820	258.6000	0.00
27/10/2017	IGOV On 02-August-18			Index Future	262.39	263.5350	262.3930	263.5350	0.00
27/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
27/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
27/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7132	99.7123	99.7132	0.00
27/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9149	99.9073	99.9149	0.00
27/10/2017	IS01 On 20-September-18			Interest Rate Swap	100.15	100.1679	100.1506	100.1679	0.00
27/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9968	98.9955	98.9968	0.00
27/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6041	98.5980	98.6041	0.00
27/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.62	98.6375	98.6195	98.6375	0.00
27/10/2017	IS02 On 21-December-18			Interest Rate Swap	99.14	99.1800	99.1400	99.1800	0.00
27/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.64	99.7051	99.6445	99.7051	0.00
27/10/2017	IS02 On 21-June-19			Interest Rate Swap	100.17	100.2513	100.1663	100.2513	0.00
27/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.72	100.8447	100.7176	100.8447	0.00
27/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	IS05 On 17-December-20			Interest Rate Swap	97.38	97.6879	97.3827	97.6879	0.00
27/10/2017	IS05 On 16-March-21			Interest Rate Swap	96.70	97.0507	96.7044	97.0507	0.00
27/10/2017	IS05 On 15-June-21			Interest Rate Swap	96.00	96.3887	96.0006	96.3887	0.00
27/10/2017	IS05 On 21-September-21			Interest Rate Swap	96.27	96.7001	96.2719	96.7001	0.00
27/10/2017	IS05 On 21-December-21			Interest Rate Swap	98.54	98.9978	98.5434	98.9978	51.00
27/10/2017	IS05 On 15-March-22			Interest Rate Swap	98.77	99.2493	98.7732	99.2493	0.00
27/10/2017	IS05 On 21-June-22			Interest Rate Swap	100.05	100.5501	100.0543	100.5501	0.00
27/10/2017	IS05 On 20-September-22			Interest Rate Swap	102.33	102.8383	102.3279	102.8383	0.00
27/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	IS10 On 17-December-25			Interest Rate Swap	97.86	98.7509	97.8611	98.7509	0.00
27/10/2017	IS10 On 16-March-26			Interest Rate Swap	94.97	95.8965	94.9692	95.8965	0.00
27/10/2017	IS10 On 15-June-26			Interest Rate Swap	93.79	94.7462	93.7902	94.7462	0.00
27/10/2017	IS10 On 21-September-26			Interest Rate Swap	95.96	96.9312	95.9621	96.9312	0.00
27/10/2017	IS10 On 21-December-26			Interest Rate Swap	99.73	100.6979	99.7294	100.6979	0.00
27/10/2017	IS10 On 15-March-27			Interest Rate Swap	98.39	99.3835	98.3936	99.3835	0.00
27/10/2017	IS10 On 21-June-27			Interest Rate Swap	100.49	101.4798	100.4863	101.4798	0.00
27/10/2017	IS10 On 20-September-27			Interest Rate Swap	104.19	105.1764	104.1913	105.1764	0.00
27/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
27/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
27/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
27/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
27/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
27/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
27/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
27/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
27/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
27/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
27/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
27/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
27/10/2017	R023 On 02-November-17			Bond Future	8.40	98.1784	8.4043	98.1784	44,263.00
27/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	679	0	679	0	0.00
27/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	752	0	752	0	0.00
27/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	715	0	715	0	0.00
27/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	31	0	31	0	0.00
27/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	26	0	26	0	0.00
27/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	36	0	36	0	0.00
27/10/2017	R023 On 01-February-18			Bond Future	8.47	99.9800	8.4678	99.9800	27,259.00
27/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	694	1	694	1	0.00
27/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	711	1	711	1	0.00
27/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	677	0	677	0	0.00
27/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	1307	2	1307	2	0.00
27/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	1284	2	1284	2	0.00
27/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	1261	2	1261	2	0.00
27/10/2017	R023 On 03-May-18			Bond Future	8.53	97.9029	8.5261	97.9029	0.00
27/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	856	1	856	1	0.00
27/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	887	1	887	1	0.00
27/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	871	1	871	1	0.00
27/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1792	2	1792	2	0.00
27/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1815	2	1815	2	0.00
27/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1838	2	1838	2	0.00
27/10/2017	R035 On 02-November-17			Bond Future	10.00	91.2940	10.0003	91.2940	25,289.00
27/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	3193	4	3193	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
27/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	3113	4	3113	4	0.00
27/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	3034	4	3034	4	0.00
27/10/2017	R035 On 01-February-18			Bond Future	10.08	92.9692	10.0802	92.9692	37,688.00
27/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	2596	4	2596	4	0.00
27/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	2674	4	2674	4	0.00
27/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	2518	4	2518	4	0.00
27/10/2017	R035 On 03-May-18			Bond Future	10.16	90.1918	10.1563	90.1918	0.00
27/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	1993	3	1993	3	0.00
27/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	1917	3	1917	3	0.00
27/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	1841	3	1841	3	0.00
27/10/2017	R186 On 02-November-17			Bond Future	9.13	111.3890	9.1349	111.3890	97,752.00
27/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	5	0	5	0	0.00
27/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	34	0	34	0	0.00
27/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	44	0	44	0	0.00
27/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	139	0	139	0	0.00
27/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	39	0	39	0	0.00
27/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	1691	3	1691	3	0.00
27/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	3517	4	3517	4	3,750.00
27/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	1570	2	1570	2	0.00
27/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	1012	2	1012	2	5,000.00
27/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	2520	3	2520	3	0.00
27/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	1630	3	1630	3	0.00
27/10/2017	R186 On 01-February-18			Bond Future	9.21	108.1333	9.2076	108.1333	72,986.00
27/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	15	0	15	0	1,460.00
27/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	310	0	310	0	1,460.00
27/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	1152	1	1152	1	0.00
27/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	1886	1	1886	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
27/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1055	1	1055	1	0.00
27/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	630	0	630	0	0.00
27/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	1103	1	1103	1	0.00
27/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	1079	1	1079	1	0.00
27/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	2624	3	2624	3	0.00
27/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	2466	3	2466	3	6,200.00
27/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	3555	4	3555	4	820.00
27/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	1620	2	1620	2	820.00
27/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	2544	3	2544	3	0.00
27/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	2584	3	2584	3	0.00
27/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	4877	6	4877	6	0.00
27/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	9706	11	9706	11	0.00
27/10/2017	R186 On 03-May-18			Bond Future	9.28	110.1367	9.2828	110.1367	0.00
27/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	1451	1	1451	1	0.00
27/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	1428	1	1428	1	0.00
27/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	1406	1	1406	1	0.00
27/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	3679	4	3679	4	0.00
27/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	3720	4	3720	4	0.00
27/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	3639	4	3639	4	0.00
27/10/2017	R197 On 02-November-17			Bond Future	299.60	300.5449	299.6006	300.5449	851.00
27/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	5559	5	5559	5	0.00
27/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	5549	5	5549	5	0.00
27/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	5569	5	5569	5	0.00
27/10/2017	R197 On 01-February-18			Bond Future	298.20	299.1606	298.1972	299.1606	2,350.00
27/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	3463	2	3463	2	0.00
27/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	3473	3	3473	3	0.00
27/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	3483	3	3483	3	0.00
27/10/2017	R197 On 03-May-18			Bond Future	303.83	304.8064	303.8258	304.8064	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
27/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	624	0	624	0	0.00
27/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	634	0	634	0	0.00
27/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	614	0	614	0	0.00
27/10/2017	R202 On 02-November-17			Bond Future	240.56	240.5666	240.5580	240.5666	20,234.00
27/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	13342	13	13342	13	0.00
27/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	13352	13	13352	13	0.00
27/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	13332	13	13332	13	0.00
27/10/2017	R202 On 01-February-18			Bond Future	241.33	241.3406	241.3308	241.3406	9,305.00
27/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	290	0	290	0	0.00
27/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	291	0	291	0	0.00
27/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	292	0	292	0	0.00
27/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	8030	8	8030	8	0.00
27/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	8021	8	8021	8	0.00
27/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	8039	8	8039	8	0.00
27/10/2017	R202 On 03-May-18			Bond Future	245.89	245.8954	245.8862	245.8954	0.00
27/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	2601	3	2601	3	0.00
27/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	2597	3	2597	3	0.00
27/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	2593	3	2593	3	0.00
27/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	4197	4	4197	4	0.00
27/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	4185	4	4185	4	0.00
27/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	4191	4	4191	4	0.00
27/10/2017	R204 On 02-November-17			Bond Future	7.37	103.5553	7.3702	103.5553	42,486.00
27/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	403	0	403	0	0.00
27/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	413	0	413	0	0.00
27/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	392	0	392	0	0.00
27/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
27/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
27/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	R204 On 01-February-18			Bond Future	7.35	101.4176	7.3537	101.4176	18,672.00
27/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	105	0	105	0	0.00
27/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	112	0	112	0	0.00
27/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	109	0	109	0	0.00
27/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	187	0	187	0	0.00
27/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	182	0	182	0	0.00
27/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	192	0	192	0	0.00
27/10/2017	R204 On 03-May-18			Bond Future	7.30	103.2967	7.3013	103.2967	0.00
27/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	97	0	97	0	0.00
27/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	99	0	99	0	0.00
27/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	95	0	95	0	0.00
27/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	228	0	228	0	0.00
27/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	224	0	224	0	0.00
27/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	220	0	220	0	0.00
27/10/2017	R207 On 02-November-17			Bond Future	7.80	100.8979	7.7982	100.8979	31,167.00
27/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	454	0	454	0	0.00
27/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	493	0	493	0	0.00
27/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	474	0	474	0	0.00
27/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
27/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
27/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
27/10/2017	R207 On 01-February-18			Bond Future	7.85	99.1082	7.8455	99.1082	13,157.00
27/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	156	0	156	0	0.00
27/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	167	0	167	0	0.00
27/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	162	0	162	0	0.00
27/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	588	1	588	1	0.00
27/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	564	1	564	1	0.00
27/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	576	1	576	1	0.00
27/10/2017	R207 On 03-May-18			Bond Future	7.91	100.9445	7.9102	100.9445	0.00
27/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	210	0	210	0	0.00
27/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	204	0	204	0	0.00
27/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	199	0	199	0	0.00
27/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	731	1	731	1	0.00
27/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	742	1	742	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
27/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	721	1	721	1	0.00
27/10/2017	R208 On 02-November-17			Bond Future	8.05	96.5119	8.0539	96.5119	33,265.00
27/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	428	0	428	0	0.00
27/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	402	0	402	0	0.00
27/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	377	0	377	0	0.00
27/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	15	0	15	0	0.00
27/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	18	0	18	0	0.00
27/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	12	0	12	0	0.00
27/10/2017	R208 On 01-February-18			Bond Future	8.11	98.2829	8.1117	98.2829	30,712.00
27/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	270	0	270	0	0.00
27/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	279	0	279	0	0.00
27/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	262	0	262	0	0.00
27/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	1016	1	1016	1	0.00
27/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	998	1	998	1	0.00
27/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	980	1	980	1	0.00
27/10/2017	R208 On 03-May-18			Bond Future	8.17	96.7028	8.1707	96.7028	0.00
27/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	327	0	327	0	0.00
27/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	343	0	343	0	0.00
27/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	335	0	335	0	0.00
27/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	1292	2	1292	2	0.00
27/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	1309	2	1309	2	0.00
27/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	1327	2	1327	2	0.00
27/10/2017	R209 On 02-November-17			Bond Future	9.95	68.7392	9.9496	68.7392	101,184.00
27/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	4	0	4	0	0.00
27/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	663	0	663	0	0.00
27/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	6	0	6	0	0.00
27/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	91	0	91	0	0.00
27/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	5	0	5	0	0.00
27/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	11	0	11	0	0.00
27/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00
27/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
27/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	3949	3	3949	3	0.00
27/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
27/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	296	0	296	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	1375	2	1375	2	6,500.00
27/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	2748	4	2748	4	0.00
27/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	2418	3	2418	3	1,350.00
27/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	4109	5	4109	5	0.00
27/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	11788	13	11788	13	0.00
27/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	740	1	740	1	1,350.00
27/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	2815	4	2815	4	0.00
27/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	6447	7	6447	7	0.00
27/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
27/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	344	1	344	1	1,138.00
27/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	2682	4	2682	4	0.00
27/10/2017	R209 On 01-February-18			Bond Future	10.02	70.0006	10.0184	70.0006	86,898.00
27/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	819	1	819	1	0.00
27/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	1489	1	1489	1	0.00
27/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1063	1	1063	1	0.00
27/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1108	1	1108	1	0.00
27/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1085	1	1085	1	0.00
27/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	1407	1	1407	1	0.00
27/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	428	0	428	0	220.00
27/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	2171	2	2171	2	0.00
27/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	1844	1	1844	1	0.00
27/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	417	0	417	0	157.00
27/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	1517	1	1517	1	0.00
27/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	2330	3	2330	3	157.00
27/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1960	2	1960	2	7,500.00
27/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	5018	6	5018	6	0.00
27/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	2476	3	2476	3	7,500.00
27/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	4960	6	4960	6	0.00
27/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1662	2	1662	2	3,000.00
27/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2996	4	2996	4	0.00
27/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	3040	4	3040	4	0.00
27/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	2366	3	2366	3	220.00
27/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	3588	4	3588	4	377.00
27/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2954	4	2954	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
27/10/2017	R209 On 03-May-18			Bond Future	10.09	68.1484	10.0872	68.1484	0.00
27/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2021	2	2021	2	0.00
27/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	2448	2	2448	2	0.00
27/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2048	2	2048	2	0.00
27/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	1994	2	1994	2	0.00
27/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	3554	4	3554	4	0.00
27/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	3480	4	3480	4	0.00
27/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2992	4	2992	4	5,000.00
27/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	3517	4	3517	4	0.00
27/10/2017	R210 On 02-November-17			Bond Future	184.10	184.7779	184.1029	184.7779	1,480.00
27/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	7987	7	7987	7	0.00
27/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	7967	7	7967	7	0.00
27/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	7977	7	7977	7	0.00
27/10/2017	R210 On 01-February-18			Bond Future	187.54	188.2241	187.5357	188.2241	699.00
27/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	4834	4	4834	4	0.00
27/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	4844	4	4844	4	0.00
27/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	4824	4	4824	4	0.00
27/10/2017	R210 On 03-May-18			Bond Future	188.65	189.3512	188.6504	189.3512	0.00
27/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	2800	2	2800	2	0.00
27/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	2790	2	2790	2	0.00
27/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	2810	2	2810	2	0.00
27/10/2017	R212 On 02-November-17			Bond Future	150.41	150.5930	150.4081	150.5930	2,517.00
27/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	2002	2	2002	2	0.00
27/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	2012	2	2012	2	0.00
27/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1992	2	1992	2	0.00
27/10/2017	R212 On 01-February-18			Bond Future	151.17	151.3579	151.1687	151.3579	1,746.00
27/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3521	3	3521	3	0.00
27/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3531	3	3531	3	0.00
27/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3541	3	3541	3	0.00
27/10/2017	R212 On 03-May-18			Bond Future	154.02	154.2143	154.0220	154.2143	0.00
27/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
27/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	268	0	268	0	0.00
27/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	278	0	278	0	0.00
27/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	258	0	258	0	0.00
27/10/2017	R213 On 02-November-17			Bond Future	9.74	80.1808	9.7350	80.1808	50,507.00
27/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	6	0	6	0	0.00
27/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	7	0	7	0	0.00
27/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	5	0	5	0	0.00
27/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	2553	3	2553	3	0.00
27/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	2488	3	2488	3	0.00
27/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	2423	3	2423	3	0.00
27/10/2017	R213 On 01-February-18			Bond Future	9.81	81.6521	9.8109	81.6521	20,001.00
27/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	861	1	861	1	0.00
27/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	842	1	842	1	0.00
27/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	823	1	823	1	0.00
27/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	3323	4	3323	4	0.00
27/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	3368	4	3368	4	0.00
27/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	3277	4	3277	4	0.00
27/10/2017	R213 On 03-May-18			Bond Future	9.88	79.6156	9.8830	79.6156	0.00
27/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	1713	1	1713	1	0.00
27/10/2017	R213 On 03-May-18	9.57	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
27/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	1763	1	1763	1	0.00
27/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	3649	4	3649	4	0.00
27/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	3725	4	3725	4	0.00
27/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	3687	4	3687	4	0.00
27/10/2017	R214 On 02-November-17			Bond Future	10.08	68.2976	10.0797	68.2976	34,088.00
27/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	1	0	1	0	0.00
27/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	2	0	2	0	0.00
27/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	2	0	2	0	0.00
27/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	3337	4	3337	4	0.00
27/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	3408	4	3408	4	0.00
27/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	3267	4	3267	4	0.00
27/10/2017	R214 On 01-February-18			Bond Future	10.15	69.5509	10.1509	69.5509	13,642.00
27/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1089	1	1089	1	0.00
27/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1135	1	1135	1	0.00
27/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1112	1	1112	1	0.00
27/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	3241	4	3241	4	0.00
27/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	3196	4	3196	4	0.00
27/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	3286	4	3286	4	0.00
27/10/2017	R214 On 03-May-18			Bond Future	10.22	67.5438	10.2182	67.5438	0.00
27/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2106	2	2106	2	0.00
27/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2134	2	2134	2	0.00
27/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2079	2	2079	2	0.00
27/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	3699	4	3699	4	0.00
27/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	3660	4	3660	4	0.00
27/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	3621	4	3621	4	0.00
27/10/2017	R248 On 02-November-17			Bond Future	10.13	87.3990	10.1348	87.3990	50,118.00
27/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	4	0	4	0	0.00
27/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	3	0	3	0	0.00
27/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	3	0	3	0	0.00
27/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	4285	6	4285	6	0.00
27/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	4106	5	4106	5	0.00
27/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	4196	5	4196	5	0.00
27/10/2017	R248 On 01-February-18			Bond Future	10.21	89.0027	10.2083	89.0027	91,330.00
27/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	1491	1	1491	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
27/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	1550	1	1550	1	0.00
27/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	1521	1	1521	1	0.00
27/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	4166	5	4166	5	0.00
27/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	4053	5	4053	5	0.00
27/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	4110	5	4110	5	0.00
27/10/2017	R248 On 03-May-18			Bond Future	10.28	86.2152	10.2779	86.2152	0.00
27/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	2918	2	2918	2	0.00
27/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	2882	2	2882	2	0.00
27/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	2846	2	2846	2	0.00
27/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	4675	5	4675	5	0.00
27/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	4723	5	4723	5	0.00
27/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	4627	5	4627	5	0.00