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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
31/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	2025 On 02-November-17			Bond Future	128.76	128.7701	128.7577	128.7701	570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	4212	4	4212	4	0.00
31/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	4222	4	4222	4	0.00
31/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	4202	4	4202	4	0.00
31/10/2017	2025 On 01-February-18			Bond Future	129.82	129.8291	129.8152	129.8291	1,070.00
31/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	4085	4	4085	4	0.00
31/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	4065	4	4065	4	0.00
31/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	4075	4	4075	4	0.00
31/10/2017	2025 On 03-May-18			Bond Future	132.26	132.2779	132.2631	132.2779	0.00
31/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	947	1	947	1	0.00
31/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	937	1	937	1	0.00
31/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	957	1	957	1	0.00
31/10/2017	2025 On 02-August-18			Bond Future	134.74	134.7564	134.7431	134.7564	0.00
31/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	1917	2	1917	2	0.00
31/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	1927	2	1927	2	0.00
31/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	1907	2	1907	2	0.00
31/10/2017	2029 On 02-November-17			Bond Future	98.72	98.7342	98.7249	98.7342	0.00
31/10/2017	2029 On 01-February-18			Bond Future	100.56	100.5746	100.5643	100.5746	1,370.00
31/10/2017	2029 On 03-May-18			Bond Future	101.44	101.4536	101.4425	101.4536	0.00
31/10/2017	2029 On 02-August-18			Bond Future	103.38	103.3886	103.3786	103.3886	0.00
31/10/2017	2030 On 02-November-17			Bond Future	9.61	90.7955	9.6082	90.7955	39,409.00
31/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
31/10/2017	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
31/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	1643	2	1643	2	0.00
31/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	1778	2	1778	2	0.00
31/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	1711	2	1711	2	0.00
31/10/2017	2030 On 01-February-18			Bond Future	9.68	88.4562	9.6806	88.4562	32,824.00
31/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	2027	2	2027	2	0.00
31/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	1961	2	1961	2	0.00
31/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	1895	2	1895	2	0.00
31/10/2017	2030 On 03-May-18			Bond Future	9.76	90.0941	9.7577	90.0941	0.00
31/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	1649	2	1649	2	0.00
31/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	1584	1	1584	1	0.00
31/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	1714	2	1714	2	0.00
31/10/2017	2030 On 02-August-18			Bond Future	9.84	87.7673	9.8381	87.7673	0.00
31/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	2323	2	2323	2	0.00
31/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	2452	2	2452	2	0.00
31/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	2388	2	2388	2	0.00
31/10/2017	2032 On 02-November-17			Bond Future	9.81	89.0243	9.8084	89.0243	26,183.00
31/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	2187	2	2187	2	0.00
31/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	2331	2	2331	2	0.00
31/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	2259	2	2259	2	0.00
31/10/2017	2032 On 01-February-18			Bond Future	9.88	90.6573	9.8844	90.6573	33,979.00
31/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	562	1	562	1	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1078	1	1078	1	0.00
31/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	427	0	427	0	7,500.00
31/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1054	1	1054	1	0.00
31/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1031	1	1031	1	0.00
31/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	820	1	820	1	750.00
31/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	726	1	726	1	6,800.00
31/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	3321	3	3321	3	0.00
31/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	5307	5	5307	5	0.00
31/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	3369	3	3369	3	0.00
31/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	3873	4	3873	4	0.00
31/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	4141	4	4141	4	0.00
31/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	3273	3	3273	3	0.00
31/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	4705	5	4705	5	0.00
31/10/2017	2032 On 03-May-18			Bond Future	9.96	88.1793	9.9610	88.1793	0.00
31/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2052	2	2052	2	0.00
31/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2080	2	2080	2	0.00
31/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2108	2	2108	2	0.00
31/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3757	4	3757	4	0.00
31/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3840	4	3840	4	0.00
31/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3798	4	3798	4	0.00
31/10/2017	2032 On 02-August-18			Bond Future	10.04	89.8223	10.0380	89.8223	0.00
31/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	2483	2	2483	2	0.00
31/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	2456	2	2456	2	0.00
31/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	2429	2	2429	2	0.00
31/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4952	5	4952	5	0.00
31/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4994	5	4994	5	0.00
31/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4910	5	4910	5	0.00
31/10/2017	2033 On 02-November-17			Bond Future	102.86	103.2043	102.8586	103.2043	5,179.00
31/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	7221	7	7221	7	0.00
31/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	7211	7	7211	7	0.00
31/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	7231	7	7231	7	0.00

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31/10/2017	2033 On 01-February-18			Bond Future	104.78	105.1281	104.7750	105.1281	510.00
31/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	4875	5	4875	5	0.00
31/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	4885	5	4885	5	0.00
31/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	4865	5	4865	5	0.00
31/10/2017	2033 On 03-May-18			Bond Future	105.66	106.0223	105.6620	106.0223	0.00
31/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	2028	2	2028	2	0.00
31/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	2038	2	2038	2	0.00
31/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	2048	2	2048	2	0.00
31/10/2017	2033 On 02-August-18			Bond Future	107.68	108.0445	107.6788	108.0445	0.00
31/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	2251	2	2251	2	0.00
31/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	2261	2	2261	2	0.00
31/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	2241	2	2241	2	0.00
31/10/2017	2037 On 02-November-17			Bond Future	10.02	89.4128	10.0232	89.4128	43,916.00
31/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	2909	3	2909	3	0.00
31/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	2830	3	2830	3	0.00
31/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	2750	3	2750	3	0.00
31/10/2017	2037 On 01-February-18			Bond Future	10.10	86.7979	10.0962	86.7979	48,460.00
31/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	1410	1	1410	1	0.00
31/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1354	1	1354	1	0.00
31/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1382	1	1382	1	0.00
31/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	3541	4	3541	4	0.00
31/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	3441	3	3441	3	0.00

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31/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	3491	3	3491	3	0.00
31/10/2017	2037 On 03-May-18			Bond Future	10.17	88.4051	10.1727	88.4051	0.00
31/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	2528	3	2528	3	0.00
31/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	2594	3	2594	3	0.00
31/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	2561	3	2561	3	0.00
31/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	4004	4	4004	4	0.00
31/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	4048	4	4048	4	0.00
31/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3961	4	3961	4	0.00
31/10/2017	2037 On 02-August-18			Bond Future	10.25	85.7964	10.2519	85.7964	0.00
31/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	2998	3	2998	3	0.00
31/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3029	3	3029	3	0.00
31/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3060	3	3060	3	0.00
31/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	5154	5	5154	5	0.00
31/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	5242	5	5242	5	0.00
31/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	5198	5	5198	5	0.00
31/10/2017	2038 On 02-November-17			Bond Future	126.13	126.1418	126.1300	126.1418	10,730.00
31/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	10680	11	10680	11	0.00
31/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	10690	11	10690	11	0.00
31/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	10670	11	10670	11	0.00
31/10/2017	2038 On 01-February-18			Bond Future	126.97	126.9841	126.9708	126.9841	7,942.00
31/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	9959	10	9959	10	0.00
31/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	9979	10	9979	10	0.00
31/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	9969	10	9969	10	0.00
31/10/2017	2038 On 03-May-18			Bond Future	129.36	129.3793	129.3650	129.3793	0.00
31/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	2905	3	2905	3	0.00

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31/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	2925	3	2925	3	0.00
31/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	2915	3	2915	3	0.00
31/10/2017	2038 On 02-August-18			Bond Future	131.78	131.7970	131.7841	131.7970	0.00
31/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	2746	3	2746	3	0.00
31/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	2756	3	2756	3	0.00
31/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	2766	3	2766	3	0.00
31/10/2017	2040 On 02-November-17			Bond Future	10.12	92.5668	10.1183	92.5668	16,477.00
31/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	3915	4	3915	4	0.00
31/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	3828	4	3828	4	0.00
31/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	3742	4	3742	4	0.00
31/10/2017	2040 On 01-February-18			Bond Future	10.19	89.7593	10.1920	89.7593	11,630.00
31/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	1364	1	1364	1	0.00
31/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	1420	1	1420	1	0.00
31/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	1392	1	1392	1	0.00
31/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3934	4	3934	4	0.00
31/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3879	4	3879	4	0.00
31/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3989	4	3989	4	0.00
31/10/2017	2040 On 03-May-18			Bond Future	10.27	91.4214	10.2691	91.4214	0.00
31/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	2791	3	2791	3	0.00
31/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	2827	3	2827	3	0.00
31/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	2756	3	2756	3	0.00
31/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	4424	4	4424	4	0.00
31/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	4378	4	4378	4	0.00
31/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	4333	4	4333	4	0.00
31/10/2017	2040 On 02-August-18			Bond Future	10.35	88.6185	10.3489	88.6185	0.00
31/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	3305	3	3305	3	0.00
31/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	3270	3	3270	3	0.00
31/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	3236	3	3236	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
31/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	5717	6	5717	6	0.00
31/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	5764	6	5764	6	0.00
31/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	5670	6	5670	6	0.00
31/10/2017	2044 On 02-November-17			Bond Future	10.13	89.6920	10.1331	89.6920	18,457.00
31/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	3915	4	3915	4	0.00
31/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	3827	4	3827	4	0.00
31/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	4003	4	4003	4	0.00
31/10/2017	2044 On 01-February-18			Bond Future	10.20	86.9570	10.2043	86.9570	17,528.00
31/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	1408	1	1408	1	0.00
31/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	1437	1	1437	1	0.00
31/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	1466	1	1466	1	0.00
31/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3887	4	3887	4	0.00
31/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3998	4	3998	4	0.00
31/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3942	4	3942	4	0.00
31/10/2017	2044 On 03-May-18			Bond Future	10.28	88.5672	10.2786	88.5672	0.00
31/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	2944	3	2944	3	0.00
31/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	2907	3	2907	3	0.00
31/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	2871	3	2871	3	0.00
31/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	4345	4	4345	4	0.00
31/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	4390	4	4390	4	0.00
31/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	4300	4	4300	4	0.00
31/10/2017	2044 On 02-August-18			Bond Future	10.36	85.8364	10.3554	85.8364	0.00
31/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	3334	3	3334	3	0.00
31/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	3404	3	3404	3	0.00
31/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	3369	3	3369	3	0.00
31/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	5735	6	5735	6	0.00
31/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	5688	6	5688	6	0.00
31/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	5782	6	5782	6	0.00
31/10/2017	2046 On 02-November-17			Bond Future	122.20	121.4830	122.2044	121.4830	20,032.00
31/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
31/10/2017	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
31/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	14096	15	14096	15	0.00
31/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	14116	15	14116	15	0.00
31/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	14106	15	14106	15	0.00
31/10/2017	2046 On 01-February-18			Bond Future	124.48	123.7474	124.4813	123.7474	10,089.00
31/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	8419	9	8419	9	0.00
31/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	8429	9	8429	9	0.00
31/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	8439	9	8439	9	0.00
31/10/2017	2046 On 03-May-18			Bond Future	125.23	124.4819	125.2286	124.4819	0.00
31/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2711	3	2711	3	0.00
31/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2721	3	2721	3	0.00
31/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2701	3	2701	3	0.00
31/10/2017	2046 On 02-August-18			Bond Future	127.62	126.8560	127.6188	126.8560	0.00
31/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	1171	2	1171	2	0.00
31/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	1151	2	1151	2	0.00
31/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	1161	2	1161	2	0.00
31/10/2017	2050 On 02-November-17			Bond Future	130.84	129.1292	130.8373	129.1292	22,106.00
31/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13813	16	13813	16	0.00
31/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13823	16	13823	16	0.00
31/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13833	16	13833	16	0.00
31/10/2017	2050 On 01-February-18			Bond Future	131.60	129.8573	131.5958	129.8573	8,760.00
31/10/2017	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
31/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	8644	10	8644	10	0.00
31/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	8634	10	8634	10	0.00
31/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	8654	10	8654	10	0.00
31/10/2017	2050 On 03-May-18			Bond Future	134.08	132.3066	134.0772	132.3066	0.00
31/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	1553	3	1553	3	0.00
31/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	1533	3	1533	3	0.00
31/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	1543	3	1543	3	0.00
31/10/2017	2050 On 02-August-18			Bond Future	134.90	133.0969	134.9031	133.0969	0.00
31/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
31/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	2637	4	2637	4	0.00
31/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	2617	4	2617	4	0.00
31/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	2627	4	2627	4	0.00
31/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	AL37 On 02-November-17			Index Future	548.44	549.4480	548.4380	549.4480	0.00
31/10/2017	AL37 On 01-February-18			Index Future	558.50	559.5260	558.4960	559.5260	0.00
31/10/2017	AL37 On 03-May-18			Index Future	568.84	569.8900	568.8390	569.8900	0.00
31/10/2017	AL37 On 02-August-18			Index Future	579.44	580.5140	579.4440	580.5140	0.00
31/10/2017	AL7T On 02-November-17			Index Future	624.44	625.1280	624.4380	625.1280	0.00
31/10/2017	AL7T On 01-February-18			Index Future	635.89	636.5940	635.8890	636.5940	0.00
31/10/2017	AL7T On 03-May-18			Index Future	647.67	648.3850	647.6660	648.3850	0.00
31/10/2017	AL7T On 02-August-18			Index Future	659.74	660.4730	659.7410	660.4730	0.00
31/10/2017	ALBI On 02-November-17			Index Future	562.18	562.5760	562.1800	562.5760	267.00
31/10/2017	ALBI On 01-February-18			Index Future	572.49	572.8950	572.4890	572.8950	770.00
31/10/2017	ALBI On 03-May-18			Index Future	583.09	583.5060	583.0910	583.5060	0.00
31/10/2017	ALBI On 02-August-18			Index Future	593.96	594.3840	593.9620	594.3840	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
31/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	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
31/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	EL28 On 02-November-17			Bond Future	126.42	126.5978	126.4160	126.5978	0.00
31/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	7464	7	7464	7	0.00
31/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	7474	7	7474	7	0.00
31/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	7454	7	7454	7	0.00
31/10/2017	EL28 On 01-February-18			Bond Future	128.77	128.9575	128.7713	128.9575	0.00
31/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3529	3	3529	3	0.00
31/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3539	3	3539	3	0.00
31/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3519	3	3519	3	0.00
31/10/2017	EL28 On 03-May-18			Bond Future	129.44	129.6306	129.4400	129.6306	0.00
31/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3740	4	3740	4	0.00
31/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3750	4	3750	4	0.00
31/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3760	4	3760	4	0.00
31/10/2017	EL28 On 02-August-18			Bond Future	131.91	132.1029	131.9104	132.1029	0.00
31/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
31/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3030	3	3030	3	0.00
31/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3040	3	3040	3	0.00
31/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3020	3	3020	3	0.00
31/10/2017	ES33 On 02-November-17			Bond Future	11.11	74.4575	11.1102	74.4575	6,011.00
31/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	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
31/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2650	3	2650	3	0.00
31/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2712	3	2712	3	0.00
31/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2588	3	2588	3	0.00
31/10/2017	ES33 On 01-February-18			Bond Future	11.23	75.8233	11.2284	75.8233	9,466.00
31/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1274	1	1274	1	0.00
31/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1393	1	1393	1	0.00
31/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1334	1	1334	1	0.00
31/10/2017	ES33 On 03-May-18			Bond Future	11.35	73.4362	11.3453	73.4362	0.00
31/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	773	1	773	1	0.00
31/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	830	1	830	1	0.00
31/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	715	1	715	1	0.00
31/10/2017	ES33 On 02-August-18			Bond Future	11.46	74.8045	11.4636	74.8045	0.00
31/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
31/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1720	2	1720	2	0.00
31/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1836	2	1836	2	0.00
31/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1778	2	1778	2	0.00
31/10/2017	ES42 On 02-November-17			Bond Future	11.33	76.9953	11.3299	76.9953	2,202.00
31/10/2017	ES42 On 01-February-18			Bond Future	11.44	78.4077	11.4435	78.4077	7,957.00
31/10/2017	ES42 On 03-May-18			Bond Future	11.56	75.5985	11.5613	75.5985	0.00
31/10/2017	ES42 On 02-August-18			Bond Future	11.68	77.0069	11.6782	77.0069	0.00
31/10/2017	GOVI On 02-November-17			GOVI	560.56	561.0090	560.5600	561.0090	83.00
31/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	118900	11	118900	11	0.00
31/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	118800	11	118800	11	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
31/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	119000	11	119000	11	0.00
31/10/2017	GOVI On 01-February-18			GOVI	570.84	571.2990	570.8400	571.2990	754.00
31/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	101800	10	101800	10	0.00
31/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	101900	10	101900	10	0.00
31/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	102000	10	102000	10	0.00
31/10/2017	GOVI On 03-May-18			GOVI	581.41	581.8810	581.4110	581.8810	0.00
31/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	88690	8	88690	8	0.00
31/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	88790	8	88790	8	0.00
31/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	88590	8	88590	8	0.00
31/10/2017	GOVI On 02-August-18			GOVI	592.25	592.7290	592.2510	592.7290	0.00
31/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
31/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	134490	13	134490	13	0.00
31/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	134590	13	134590	13	0.00
31/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	134690	13	134690	13	0.00
31/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2017	IGOV On 02-November-17			Index Future	247.78	247.4530	247.7820	247.4530	441.00
31/10/2017	IGOV On 01-February-18			Index Future	252.40	252.0640	252.3970	252.0640	849.00
31/10/2017	IGOV On 03-May-18			Index Future	257.16	256.8190	257.1570	256.8190	272.00
31/10/2017	IGOV On 02-August-18			Index Future	262.07	261.7180	262.0660	261.7180	0.00
31/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
31/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
31/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7093	99.7098	99.7093	0.00
31/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9018	99.9052	99.9018	0.00
31/10/2017	IS01 On 20-September-18			Interest Rate Swap	100.13	100.1228	100.1300	100.1228	0.00
31/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	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
31/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9927	98.9934	98.9927	0.00
31/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5897	98.5933	98.5897	0.00
31/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.5923	98.5994	98.5923	0.00
31/10/2017	IS02 On 21-December-18			Interest Rate Swap	99.08	99.0800	99.0800	99.0800	0.00
31/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.57	99.5566	99.5669	99.5566	0.00
31/10/2017	IS02 On 21-June-19			Interest Rate Swap	100.05	100.0397	100.0536	100.0397	0.00
31/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.59	100.5866	100.5932	100.5866	0.00
31/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	IS05 On 17-December-20			Interest Rate Swap	97.24	97.1857	97.2368	97.1857	0.00
31/10/2017	IS05 On 16-March-21			Interest Rate Swap	96.57	96.4945	96.5680	96.4945	0.00
31/10/2017	IS05 On 15-June-21			Interest Rate Swap	95.88	95.7768	95.8750	95.7768	0.00
31/10/2017	IS05 On 21-September-21			Interest Rate Swap	96.15	96.0331	96.1543	96.0331	0.00
31/10/2017	IS05 On 21-December-21			Interest Rate Swap	98.42	98.2897	98.4242	98.2897	51.00
31/10/2017	IS05 On 15-March-22			Interest Rate Swap	98.64	98.5019	98.6435	98.5019	0.00
31/10/2017	IS05 On 21-June-22			Interest Rate Swap	99.91	99.7616	99.9086	99.7616	0.00
31/10/2017	IS05 On 20-September-22			Interest Rate Swap	102.17	102.0172	102.1692	102.0172	0.00
31/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	IS10 On 17-December-25			Interest Rate Swap	97.73	97.4593	97.7336	97.4593	0.00
31/10/2017	IS10 On 16-March-26			Interest Rate Swap	94.83	94.5469	94.8259	94.5469	0.00
31/10/2017	IS10 On 15-June-26			Interest Rate Swap	93.63	93.3472	93.6278	93.3472	0.00
31/10/2017	IS10 On 21-September-26			Interest Rate Swap	95.78	95.5055	95.7842	95.5055	0.00
31/10/2017	IS10 On 21-December-26			Interest Rate Swap	99.54	99.2649	99.5413	99.2649	0.00
31/10/2017	IS10 On 15-March-27			Interest Rate Swap	98.19	97.9067	98.1896	97.9067	0.00
31/10/2017	IS10 On 21-June-27			Interest Rate Swap	100.27	99.9832	100.2689	99.9832	0.00
31/10/2017	IS10 On 20-September-27			Interest Rate Swap	103.97	103.6817	103.9666	103.6817	0.00
31/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
31/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
31/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
31/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
31/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	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
31/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
31/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
31/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
31/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
31/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
31/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
31/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
31/10/2017	R023 On 02-November-17			Bond Future	8.40	98.9113	8.3979	98.9113	31,426.00
31/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	672	1	672	1	0.00
31/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	753	1	753	1	0.00
31/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	712	1	712	1	0.00
31/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	2	0	2	0	0.00
31/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	1	0	1	0	0.00
31/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	3	0	3	0	0.00
31/10/2017	R023 On 01-February-18			Bond Future	8.46	100.7257	8.4612	100.7257	40,612.00
31/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	695	1	695	1	0.00
31/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	712	1	712	1	0.00
31/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	679	1	679	1	0.00
31/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	1282	1	1282	1	0.00
31/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	1259	1	1259	1	0.00
31/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	1236	1	1236	1	0.00
31/10/2017	R023 On 03-May-18			Bond Future	8.52	98.6616	8.5193	98.6616	0.00
31/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	868	1	868	1	0.00
31/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	900	1	900	1	0.00
31/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	884	1	884	1	0.00
31/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1779	2	1779	2	0.00
31/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1802	2	1802	2	0.00
31/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1825	2	1825	2	0.00
31/10/2017	R035 On 02-November-17			Bond Future	9.95	92.8546	9.9535	92.8546	25,289.00
31/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	2837	3	2837	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
31/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	2757	3	2757	3	0.00
31/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	2678	3	2678	3	0.00
31/10/2017	R035 On 01-February-18			Bond Future	10.03	94.5579	10.0319	94.5579	45,896.00
31/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	2234	2	2234	2	0.00
31/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	2312	2	2312	2	0.00
31/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	2156	2	2156	2	0.00
31/10/2017	R035 On 03-May-18			Bond Future	10.11	91.8090	10.1065	91.8090	0.00
31/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	1626	2	1626	2	0.00
31/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	1550	2	1550	2	0.00
31/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	1474	1	1474	1	0.00
31/10/2017	R186 On 02-November-17			Bond Future	9.10	112.6539	9.0982	112.6539	43,816.00
31/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	3	0	3	0	0.00
31/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	6	0	6	0	0.00
31/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	58	0	58	0	0.00
31/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	5	0	5	0	0.00
31/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	1424	1	1424	1	0.00
31/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	694	1	694	1	5,000.00
31/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	3280	3	3280	3	3,750.00
31/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	1296	1	1296	1	0.00
31/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	2279	2	2279	2	0.00
31/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	1360	1	1360	1	0.00
31/10/2017	R186 On 01-February-18			Bond Future	9.17	109.4207	9.1694	109.4207	125,334.00
31/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	16	0	16	0	1,460.00
31/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	336	0	336	0	1,460.00
31/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	1230	1	1230	1	0.00
31/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	1999	2	1999	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
31/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1128	1	1128	1	0.00
31/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	680	1	680	1	0.00
31/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	1178	1	1178	1	0.00
31/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	1153	1	1153	1	0.00
31/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	2457	2	2457	2	0.00
31/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	2304	2	2304	2	6,200.00
31/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	3365	3	3365	3	820.00
31/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	1493	1	1493	1	820.00
31/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	2380	2	2380	2	0.00
31/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	2418	2	2418	2	0.00
31/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	4663	5	4663	5	0.00
31/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	9468	9	9468	9	0.00
31/10/2017	R186 On 03-May-18			Bond Future	9.24	111.4471	9.2431	111.4471	0.00
31/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	1545	2	1545	2	0.00
31/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	1521	2	1521	2	0.00
31/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	1498	2	1498	2	0.00
31/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	3529	3	3529	3	0.00
31/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	3569	3	3569	3	0.00
31/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	3490	3	3490	3	0.00
31/10/2017	R197 On 02-November-17			Bond Future	299.23	299.5704	299.2311	299.5704	813.00
31/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	5929	6	5929	6	0.00
31/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	5919	6	5919	6	0.00
31/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	5939	6	5939	6	0.00
31/10/2017	R197 On 01-February-18			Bond Future	297.82	298.1649	297.8164	298.1649	2,350.00
31/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	3844	3	3844	3	0.00
31/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	3854	4	3854	4	0.00
31/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	3864	4	3864	4	0.00
31/10/2017	R197 On 03-May-18			Bond Future	303.43	303.7890	303.4323	303.7890	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
31/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	1018	1	1018	1	0.00
31/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	1028	1	1028	1	0.00
31/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	1008	1	1008	1	0.00
31/10/2017	R202 On 02-November-17			Bond Future	238.43	238.4574	238.4347	238.4574	19,797.00
31/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	15465	15	15465	15	0.00
31/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	15475	15	15475	15	0.00
31/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	15455	15	15455	15	0.00
31/10/2017	R202 On 01-February-18			Bond Future	239.16	239.1896	239.1645	239.1896	9,744.00
31/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	139	0	139	0	0.00
31/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	139	0	139	0	0.00
31/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	140	0	140	0	0.00
31/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	10045	10	10045	10	0.00
31/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	10035	10	10035	10	0.00
31/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	10054	10	10054	10	0.00
31/10/2017	R202 On 03-May-18			Bond Future	243.67	243.7013	243.6745	243.7013	0.00
31/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	1848	2	1848	2	0.00
31/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	1844	2	1844	2	0.00
31/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	1841	2	1841	2	0.00
31/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	5657	6	5657	6	0.00
31/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	5643	6	5643	6	0.00
31/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	5650	6	5650	6	0.00
31/10/2017	R204 On 02-November-17			Bond Future	7.36	103.7443	7.3551	103.7443	36,715.00
31/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	668	0	668	0	0.00
31/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	675	0	675	0	0.00
31/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	661	0	661	0	0.00
31/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	253	0	253	0	0.00
31/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	249	0	249	0	0.00
31/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	246	0	246	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
31/10/2017	R204 On 01-February-18			Bond Future	7.33	101.6095	7.3348	101.6095	24,101.00
31/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	2690	0	2690	0	0.00
31/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	2698	0	2698	0	0.00
31/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	2694	0	2694	0	0.00
31/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2756	0	2756	0	0.00
31/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2752	0	2752	0	0.00
31/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2760	0	2760	0	0.00
31/10/2017	R204 On 03-May-18			Bond Future	7.28	103.4912	7.2766	103.4912	0.00
31/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4041	0	4041	0	0.00
31/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4044	0	4044	0	0.00
31/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4038	0	4038	0	0.00
31/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4157	0	4157	0	0.00
31/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4153	0	4153	0	0.00
31/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4150	0	4150	0	0.00
31/10/2017	R207 On 02-November-17			Bond Future	7.80	101.2759	7.7972	101.2759	22,184.00
31/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	456	1	456	1	0.00
31/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	495	1	495	1	0.00
31/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	476	1	476	1	0.00
31/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R207 On 01-February-18			Bond Future	7.84	99.4926	7.8447	99.4926	21,287.00
31/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	155	0	155	0	0.00
31/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	166	0	166	0	0.00
31/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	161	0	161	0	0.00
31/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	586	1	586	1	0.00
31/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	562	0	562	0	0.00
31/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	574	0	574	0	0.00
31/10/2017	R207 On 03-May-18			Bond Future	7.91	101.3350	7.9100	101.3350	0.00
31/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	213	0	213	0	0.00
31/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	208	0	208	0	0.00
31/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	203	0	203	0	0.00
31/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	735	1	735	1	0.00
31/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	745	1	745	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
31/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	724	1	724	1	0.00
31/10/2017	R208 On 02-November-17			Bond Future	8.05	97.0456	8.0476	97.0456	30,455.00
31/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	434	1	434	1	0.00
31/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	406	1	406	1	0.00
31/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	378	1	378	1	0.00
31/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
31/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
31/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R208 On 01-February-18			Bond Future	8.11	98.8258	8.1050	98.8258	34,676.00
31/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	273	0	273	0	0.00
31/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	282	0	282	0	0.00
31/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	265	0	265	0	0.00
31/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	1002	1	1002	1	0.00
31/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	984	1	984	1	0.00
31/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	965	1	965	1	0.00
31/10/2017	R208 On 03-May-18			Bond Future	8.16	97.2549	8.1639	97.2549	0.00
31/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	335	0	335	0	0.00
31/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	351	0	351	0	0.00
31/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	343	0	343	0	0.00
31/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	1284	1	1284	1	0.00
31/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	1301	1	1301	1	0.00
31/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	1318	1	1318	1	0.00
31/10/2017	R209 On 02-November-17			Bond Future	9.90	70.0124	9.9030	70.0124	90,458.00
31/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	691	1	691	1	0.00
31/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	26	0	26	0	0.00
31/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00
31/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
31/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	4246	4	4246	4	0.00
31/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
31/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	215	0	215	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
31/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	1014	1	1014	1	6,500.00
31/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	2447	2	2447	2	0.00
31/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	2111	2	2111	2	1,350.00
31/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	3812	4	3812	4	0.00
31/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	11491	11	11491	11	0.00
31/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	362	0	362	0	1,350.00
31/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	2514	2	2514	2	0.00
31/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	6151	6	6151	6	0.00
31/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
31/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	76	0	76	0	1,138.00
31/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	2379	2	2379	2	0.00
31/10/2017	R209 On 01-February-18			Bond Future	9.97	71.2967	9.9705	71.2967	103,005.00
31/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	884	1	884	1	0.00
31/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	1596	2	1596	2	0.00
31/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1144	1	1144	1	0.00
31/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1168	1	1168	1	0.00
31/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	1509	2	1509	2	0.00
31/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	464	0	464	0	220.00
31/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	2313	2	2313	2	0.00
31/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1192	1	1192	1	0.00
31/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	1969	2	1969	2	0.00
31/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	452	0	452	0	157.00
31/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	1625	2	1625	2	0.00
31/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	2136	2	2136	2	157.00
31/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1783	2	1783	2	7,500.00
31/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	4751	5	4751	5	0.00
31/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	2277	2	2277	2	7,500.00
31/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	4694	5	4694	5	0.00
31/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1502	1	1502	1	3,000.00
31/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2778	3	2778	3	0.00
31/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2820	3	2820	3	0.00
31/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	2171	2	2171	2	220.00
31/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	3351	3	3351	3	377.00
31/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2737	3	2737	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
31/10/2017	R209 On 03-May-18			Bond Future	10.04	69.4679	10.0380	69.4679	0.00
31/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2142	2	2142	2	0.00
31/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	2587	3	2587	3	0.00
31/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2170	2	2170	2	0.00
31/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2114	2	2114	2	0.00
31/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	3367	3	3367	3	0.00
31/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	3295	3	3295	3	0.00
31/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2825	3	2825	3	5,000.00
31/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	3331	3	3331	3	0.00
31/10/2017	R209 On 01-November-18			Bond Future	10.17	10.1600	10.1700	10.1600	0.00
31/10/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68052	0	68052	0	0.00
31/10/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68052	0	68052	0	0.00
31/10/2017	R209 On 01-November-18	9.34	Call	Bond Future	1708	0	1708	0	435.00
31/10/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68052	0	68052	0	0.00
31/10/2017	R209 On 01-November-18	10.57	Call	Bond Future	5167	0	5167	0	0.00
31/10/2017	R209 On 01-November-18	9.94	Call	Bond Future	3143	0	3143	0	0.00
31/10/2017	R209 On 01-November-18	9.94	Put	Bond Future	4569	0	4569	0	435.00
31/10/2017	R209 On 01-November-18	10.57	Put	Bond Future	2789	0	2789	0	435.00
31/10/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 01-November-18	9.34	Put	Bond Future	7068	0	7068	0	0.00
31/10/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 02-November-17			Bond Future	183.65	183.9185	183.6513	183.9185	300.00
31/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	8439	8	8439	8	0.00
31/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	8419	8	8419	8	0.00
31/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	8429	8	8429	8	0.00
31/10/2017	R210 On 01-February-18			Bond Future	187.07	187.3467	187.0730	187.3467	1,879.00
31/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	5297	5	5297	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
31/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	5307	5	5307	5	0.00
31/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	5287	5	5287	5	0.00
31/10/2017	R210 On 03-May-18			Bond Future	188.18	188.4553	188.1755	188.4553	0.00
31/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	3275	3	3275	3	0.00
31/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	3265	3	3265	3	0.00
31/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	3285	3	3285	3	0.00
31/10/2017	R212 On 02-November-17			Bond Future	150.26	150.3928	150.2587	150.3928	2,517.00
31/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	2151	2	2151	2	0.00
31/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	2161	2	2161	2	0.00
31/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	2141	2	2141	2	0.00
31/10/2017	R212 On 01-February-18			Bond Future	151.01	151.1523	151.0144	151.1523	4,869.00
31/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3676	4	3676	4	0.00
31/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3686	4	3686	4	0.00
31/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3696	4	3696	4	0.00
31/10/2017	R212 On 03-May-18			Bond Future	153.86	154.0034	153.8620	154.0034	0.00
31/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	428	0	428	0	0.00
31/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	438	0	438	0	0.00
31/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	418	0	418	0	0.00
31/10/2017	R213 On 02-November-17			Bond Future	9.70	81.4494	9.6983	81.4494	46,611.00
31/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R213 On 02-November-17	9.34	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
31/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	2316	2	2316	2	0.00
31/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	2250	2	2250	2	0.00
31/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	2184	2	2184	2	0.00
31/10/2017	R213 On 01-February-18			Bond Future	9.77	82.9434	9.7730	82.9434	24,370.00
31/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	912	1	912	1	0.00
31/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	892	1	892	1	0.00
31/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	872	1	872	1	0.00
31/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	3137	3	3137	3	0.00
31/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	3182	3	3182	3	0.00
31/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	3093	3	3093	3	0.00
31/10/2017	R213 On 03-May-18			Bond Future	9.84	80.9303	9.8440	80.9303	0.00
31/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	1801	2	1801	2	0.00
31/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	1827	2	1827	2	0.00
31/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	1853	2	1853	2	0.00
31/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	3499	3	3499	3	0.00
31/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	3574	4	3574	4	0.00
31/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	3536	3	3536	3	0.00
31/10/2017	R214 On 02-November-17			Bond Future	10.03	69.6101	10.0281	69.6101	30,204.00
31/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	2996	3	2996	3	0.00
31/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	3067	3	3067	3	0.00
31/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	2925	3	2925	3	0.00
31/10/2017	R214 On 01-February-18			Bond Future	10.10	70.8870	10.0977	70.8870	18,573.00
31/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1180	1	1180	1	0.00
31/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1230	1	1230	1	0.00
31/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1205	1	1205	1	0.00
31/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2989	3	2989	3	0.00
31/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2946	3	2946	3	0.00
31/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	3032	3	3032	3	0.00
31/10/2017	R214 On 03-May-18			Bond Future	10.16	68.9041	10.1636	68.9041	0.00
31/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2244	2	2244	2	0.00
31/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2272	2	2272	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
31/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2215	2	2215	2	0.00
31/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	3484	3	3484	3	0.00
31/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	3446	3	3446	3	0.00
31/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	3408	3	3408	3	0.00
31/10/2017	R248 On 02-November-17			Bond Future	10.08	89.0604	10.0832	89.0604	47,718.00
31/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	0	0	0	0	0.00
31/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	3852	4	3852	4	0.00
31/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	3672	4	3672	4	0.00
31/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	3762	4	3762	4	0.00
31/10/2017	R248 On 01-February-18			Bond Future	10.15	90.6941	10.1550	90.6941	95,793.00
31/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	1594	2	1594	2	0.00
31/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	1658	2	1658	2	0.00
31/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	1626	2	1626	2	0.00
31/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3832	4	3832	4	0.00
31/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	3723	4	3723	4	0.00
31/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	3777	4	3777	4	0.00
31/10/2017	R248 On 03-May-18			Bond Future	10.22	87.9371	10.2231	87.9371	0.00
31/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	3075	3	3075	3	0.00
31/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	3038	3	3038	3	0.00
31/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3000	3	3000	3	0.00
31/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	4386	4	4386	4	0.00
31/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	4432	4	4432	4	0.00
31/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	4340	4	4340	4	0.00