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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/09/2017 TO: 18/09/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0904 On 31-March-36			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
18/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	2025 On 02-November-17			Bond Future	129.98	129.9049	129.9829	129.9049	914.00
18/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2987	3	3	3	0.00
18/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2997	3	3	3	0.00
18/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2977	3	3	3	0.00
18/09/2017	2025 On 01-February-18			Bond Future	131.08	131.0031	131.0816	131.0031	0.00
18/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2818	3	3	3	0.00
18/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2798	3	3	3	0.00
18/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2808	3	3	3	0.00
18/09/2017	2025 On 03-May-18			Bond Future	133.57	133.4940	133.5740	133.4940	0.00
18/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	354	0	0	0	0.00
18/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	364	0	0	0	0.00
18/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	374	0	0	0	0.00
18/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2029 On 02-November-17			Bond Future	100.24	100.2489	100.2415	100.2489	1,370.00
18/09/2017	2029 On 01-February-18			Bond Future	102.12	102.1288	102.1203	102.1288	0.00
18/09/2017	2029 On 03-May-18			Bond Future	103.05	103.0536	103.0450	103.0536	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
18/09/2017	2030 On 02-November-17			Bond Future	9.00	94.6915	94.8011	94.6915	59,104.00
18/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2321	2	2	2	0.00
18/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2388	2	2	2	0.00
18/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2455	2	2	2	0.00
18/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 01-February-18			Bond Future	9.05	92.4285	92.5392	92.4285	0.00
18/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2217	2	2	2	0.00
18/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2283	2	2	2	0.00
18/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2151	2	2	2	0.00
18/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 03-May-18			Bond Future	9.10	94.1491	94.2619	94.1491	0.00
18/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2551	2	3	2	0.00
18/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2681	3	3	3	0.00
18/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2616	3	3	3	0.00
18/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/09/2017	2032 On 02-November-17			Bond Future	9.23	93.0202	93.1377	93.0202	35,203.00
18/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2530	2	3	2	0.00
18/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2581	3	3	3	0.00
18/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2632	3	3	3	0.00
18/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	641	1	1	1	0.00
18/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	683	1	1	1	0.00
18/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	662	1	1	1	0.00
18/09/2017	2032 On 01-February-18			Bond Future	9.28	94.7313	94.8500	94.7313	0.00
18/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2460	2	2	2	7,800.00
18/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3595	4	4	4	0.00
18/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2099	2	2	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3549	3	4	3	0.00
18/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3504	3	4	3	0.00
18/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3065	3	3	3	750.00
18/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2856	3	3	3	6,800.00
18/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1557	2	2	2	0.00
18/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2720	3	3	3	0.00
18/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1583	2	2	2	0.00
18/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1860	2	2	2	0.00
18/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2012	2	2	2	0.00
18/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1532	2	2	2	0.00
18/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2345	2	2	2	0.00
18/09/2017	2032 On 03-May-18			Bond Future	9.34	92.3379	92.4589	92.3379	0.00
18/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4704	5	5	5	0.00
18/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4748	5	5	5	0.00
18/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4793	5	5	5	0.00
18/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2095	2	2	2	0.00
18/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2146	2	2	2	0.00
18/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2120	2	2	2	0.00
18/09/2017	2033 On 02-November-17			Bond Future	104.63	104.2212	104.6267	104.2212	5,174.00
18/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5453	6	5	6	0.00
18/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5443	6	5	6	0.00
18/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5463	6	5	6	0.00
18/09/2017	2033 On 01-February-18			Bond Future	106.59	106.1755	106.5877	106.1755	0.00
18/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3062	3	3	3	0.00
18/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3072	3	3	3	0.00
18/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3052	3	3	3	0.00
18/09/2017	2033 On 03-May-18			Bond Future	107.53	107.1076	107.5277	107.1076	0.00

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18/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	162	1	0	1	0.00
18/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	172	1	0	1	0.00
18/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	182	1	0	1	0.00
18/09/2017	2037 On 02-November-17			Bond Future	9.58	92.6466	92.8560	92.6466	53,958.00
18/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2047	2	2	2	0.00
18/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2091	2	2	2	0.00
18/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	2002	2	2	2	0.00
18/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1436	2	1	2	0.00
18/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1401	2	1	2	0.00
18/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1366	2	1	2	0.00
18/09/2017	2037 On 01-February-18			Bond Future	9.64	90.0957	90.3081	90.0957	160.00
18/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3550	3	4	3	0.00
18/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3458	3	3	3	0.00
18/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3504	3	4	3	0.00
18/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2101	2	2	2	0.00
18/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2038	2	2	2	0.00
18/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2070	2	2	2	0.00
18/09/2017	2037 On 03-May-18			Bond Future	9.70	91.7727	91.9892	91.7727	0.00
18/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4823	5	5	5	0.00
18/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4915	5	5	5	0.00
18/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4869	5	5	5	0.00
18/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2694	3	3	3	0.00
18/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2724	3	3	3	0.00
18/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2665	3	3	3	0.00
18/09/2017	2038 On 02-November-17			Bond Future	128.84	128.6412	128.8388	128.6412	19,544.00
18/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7971	8	8	8	0.00

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18/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7981	8	8	8	0.00
18/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7961	8	8	8	0.00
18/09/2017	2038 On 01-February-18			Bond Future	129.75	129.5484	129.7487	129.5484	0.00
18/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7181	7	7	7	0.00
18/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7201	7	7	7	0.00
18/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7191	7	7	7	0.00
18/09/2017	2038 On 03-May-18			Bond Future	132.22	132.0117	132.2158	132.0117	0.00
18/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	54	0	0	0	0.00
18/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	74	0	0	0	0.00
18/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	64	0	0	0	0.00
18/09/2017	2040 On 02-November-17			Bond Future	9.71	95.7002	95.9661	95.7002	16,379.00
18/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1639	2	2	2	0.00
18/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1599	2	2	2	0.00
18/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1679	2	2	2	0.00
18/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2121	2	2	2	0.00
18/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2074	2	2	2	0.00
18/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2028	2	2	2	0.00
18/09/2017	2040 On 01-February-18			Bond Future	9.77	92.9551	93.2250	92.9551	0.00
18/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3420	3	3	3	0.00
18/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3513	3	4	3	0.00
18/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3467	3	3	3	0.00
18/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2549	3	3	3	0.00
18/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2513	3	3	3	0.00
18/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2587	3	3	3	0.00
18/09/2017	2040 On 03-May-18			Bond Future	9.83	94.6854	94.9605	94.6854	0.00
18/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	5076	5	5	5	0.00
18/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5124	5	5	5	0.00

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18/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	5029	5	5	5	0.00
18/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3164	3	3	3	0.00
18/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3131	3	3	3	0.00
18/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3097	3	3	3	0.00
18/09/2017	2044 On 02-November-17			Bond Future	9.73	92.8683	93.0936	92.8683	26,275.00
18/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1599	2	2	2	0.00
18/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1679	2	2	2	0.00
18/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1639	2	2	2	0.00
18/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2158	2	2	2	0.00
18/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2111	2	2	2	0.00
18/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2206	2	2	2	0.00
18/09/2017	2044 On 01-February-18			Bond Future	9.79	90.1963	90.4248	90.1963	0.00
18/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3497	3	3	3	0.00
18/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3544	3	4	3	0.00
18/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3592	3	4	3	0.00
18/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2551	3	3	3	0.00
18/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2626	3	3	3	0.00
18/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2588	3	3	3	0.00
18/09/2017	2044 On 03-May-18			Bond Future	9.85	91.8752	92.1081	91.8752	0.00
18/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5288	5	5	5	0.00
18/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5240	5	5	5	0.00
18/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5192	5	5	5	0.00
18/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3143	3	3	3	0.00
18/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3176	3	3	3	0.00
18/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3109	3	3	3	0.00
18/09/2017	2046 On 02-November-17			Bond Future	123.93	123.9418	123.9328	123.9418	21,292.00
18/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12367	12	12	12	0.00
18/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12387	12	12	12	0.00
18/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12377	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	2046 On 01-February-18			Bond Future	126.26	126.2659	126.2556	126.2659	0.00
18/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6644	7	7	7	0.00
18/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6654	7	7	7	0.00
18/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6664	7	7	7	0.00
18/09/2017	2046 On 03-May-18			Bond Future	127.06	127.0685	127.0582	127.0685	0.00
18/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	882	1	1	1	0.00
18/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	892	1	1	1	0.00
18/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	872	1	1	1	0.00
18/09/2017	2050 On 02-November-17			Bond Future	132.27	131.9840	132.2686	131.9840	22,382.00
18/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12381	13	12	13	0.00
18/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12391	13	12	13	0.00
18/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12401	13	12	13	0.00
18/09/2017	2050 On 01-February-18			Bond Future	133.07	132.7856	133.0746	132.7856	0.00
18/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7165	7	7	7	0.00
18/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7155	7	7	7	0.00
18/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7175	7	7	7	0.00
18/09/2017	2050 On 03-May-18			Bond Future	135.60	135.3105	135.6049	135.3105	0.00
18/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
18/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	25	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
18/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	5	0	0	0	0.00
18/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	15	0	0	0	0.00
18/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	AL37 On 02-November-17			Index Future	562.92	562.5840	562.9230	562.5840	0.00
18/09/2017	AL37 On 01-February-18			Index Future	573.27	572.9330	573.2730	572.9330	0.00
18/09/2017	AL37 On 03-May-18			Index Future	583.95	583.6000	583.9480	583.6000	0.00
18/09/2017	AL7T On 02-November-17			Index Future	649.88	649.4400	649.8810	649.4400	0.00
18/09/2017	AL7T On 01-February-18			Index Future	661.83	661.3860	661.8300	661.3860	0.00
18/09/2017	AL7T On 03-May-18			Index Future	674.15	673.7010	674.1540	673.7010	0.00
18/09/2017	ALBI On 02-November-17			Index Future	583.15	582.2230	583.1480	582.2230	786.00
18/09/2017	ALBI On 01-February-18			Index Future	593.87	592.9330	593.8700	592.9330	0.00
18/09/2017	ALBI On 03-May-18			Index Future	604.93	603.9720	604.9280	603.9720	0.00
18/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C040 On 31-January-40			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
18/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C303 On 28-February-33			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
18/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	EL28 On 02-November-17			Bond Future	127.44	127.4520	127.4448	127.4520	0.00
18/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6435	6	6	6	0.00
18/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6445	6	6	6	0.00
18/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6425	6	6	6	0.00
18/09/2017	EL28 On 01-February-18			Bond Future	129.83	129.8419	129.8337	129.8419	0.00
18/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2466	2	2	2	0.00
18/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2476	2	2	2	0.00
18/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2456	2	2	2	0.00
18/09/2017	EL28 On 03-May-18			Bond Future	132.30	132.3108	132.3024	132.3108	0.00
18/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	878	1	1	1	0.00
18/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	888	1	1	1	0.00
18/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	898	1	1	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
18/09/2017	ES33 On 02-November-17			Bond Future	10.65	77.0729	77.2368	77.0729	9,466.00
18/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	213	0	0	0	0.00
18/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	151	0	0	0	0.00
18/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	89	0	0	0	0.00
18/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 01-February-18			Bond Future	10.75	78.4906	78.6568	78.4906	0.00
18/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1463	1	1	1	0.00
18/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1523	1	2	1	0.00
18/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1582	1	2	1	0.00
18/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 03-May-18			Bond Future	10.85	76.1604	76.3297	76.1604	0.00
18/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2087	2	2	2	0.00
18/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2202	2	2	2	0.00
18/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2144	2	2	2	0.00
18/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/09/2017	ES42 On 02-November-17			Bond Future	10.93	79.5192	79.7036	79.5192	7,957.00
18/09/2017	ES42 On 01-February-18			Bond Future	11.03	80.9818	81.1688	80.9818	0.00
18/09/2017	ES42 On 03-May-18			Bond Future	11.13	78.2282	78.4187	78.2282	0.00
18/09/2017	GOVI On 02-November-17			GOVI	581.88	580.9700	581.8750	580.9700	670.00
18/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	94150	9	9	9	0.00
18/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	94250	9	9	9	0.00
18/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	94350	9	9	9	0.00
18/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 01-February-18			GOVI	592.57	591.6570	592.5730	591.6570	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
18/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	115430	11	12	11	0.00
18/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	115330	11	12	11	0.00
18/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	115530	11	12	11	0.00
18/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 03-May-18			GOVI	603.61	602.6730	603.6080	602.6730	0.00
18/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	133380	12	13	12	0.00
18/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	133180	12	13	12	0.00
18/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	133280	12	13	12	0.00
18/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2017	IGOV On 02-November-17			Index Future	250.57	250.2410	250.5700	250.2410	1,166.00
18/09/2017	IGOV On 01-February-18			Index Future	255.27	254.9340	255.2660	254.9340	0.00
18/09/2017	IGOV On 03-May-18			Index Future	260.12	259.7810	260.1200	259.7810	0.00
18/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
18/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7678	99.7702	99.7678	0.00
18/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6214	99.6196	99.6214	0.00
18/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6764	99.6707	99.6764	0.00
18/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7152	99.7061	99.7152	0.00
18/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7959	99.7971	99.7959	0.00
18/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9039	98.9032	98.9039	0.00
18/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3644	98.3555	98.3644	0.00
18/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1802	98.1717	98.1802	0.00
18/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4400	98.4300	98.4400	0.00
18/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.70	98.7118	98.7012	98.7118	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
18/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.98	98.9948	98.9848	98.9948	0.00
18/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.28	99.2999	99.2816	99.2999	0.00
18/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.08	95.0433	95.0811	95.0433	0.00
18/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.24	94.1998	94.2428	94.1998	0.00
18/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.37	93.3278	93.3738	93.3278	0.00
18/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.50	93.4495	93.4994	93.4495	0.00
18/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.64	95.5944	95.6449	95.5944	51.00
18/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.72	95.6670	95.7156	95.6670	0.00
18/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.87	96.8259	96.8740	96.8259	0.00
18/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.05	99.0020	99.0494	99.0020	0.00
18/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.52	93.4217	93.5210	93.4217	0.00
18/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.49	90.4008	90.4933	90.4008	0.00
18/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.21	89.1301	89.2135	89.1301	0.00
18/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.39	91.3089	91.3890	91.3089	0.00
18/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.19	95.1053	95.1883	95.1053	0.00
18/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.72	93.6256	93.7155	93.6256	0.00
18/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.80	95.6996	95.7991	95.6996	0.00
18/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.55	99.4418	99.5456	99.4418	0.00
18/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
18/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
18/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
18/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
18/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
18/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	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
18/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
18/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
18/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
18/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
18/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	0.00
18/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
18/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
18/09/2017	R023 On 02-November-17			Bond Future	7.71	101.5606	101.6276	101.5606	57,357.00
18/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3596	4	4	4	0.00
18/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3637	4	4	4	0.00
18/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3678	4	4	4	0.00
18/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	5	0	0	0	0.00
18/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	4	0	0	0	0.00
18/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	5	0	0	0	0.00
18/09/2017	R023 On 01-February-18			Bond Future	7.73	103.4288	103.4960	103.4288	0.00
18/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2714	3	3	3	0.00
18/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2747	3	3	3	0.00
18/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2681	3	3	3	0.00
18/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	305	0	0	0	0.00
18/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	297	0	0	0	0.00
18/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	290	0	0	0	0.00
18/09/2017	R023 On 03-May-18			Bond Future	7.74	101.4245	101.4932	101.4245	0.00
18/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2690	3	3	3	0.00
18/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2746	3	3	3	0.00
18/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2718	3	3	3	0.00
18/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	580	1	1	1	0.00
18/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	590	1	1	1	0.00
18/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	601	1	1	1	0.00
18/09/2017	R035 On 02-November-17			Bond Future	9.46	96.5275	96.6976	96.5275	22,965.00
18/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	1117	1	1	1	0.00
18/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	1037	1	1	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
18/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1197	1	1	1	0.00
18/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 01-February-18			Bond Future	9.52	98.3032	98.4753	98.3032	0.00
18/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1638	1	2	1	0.00
18/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1794	2	2	2	0.00
18/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1716	2	2	2	0.00
18/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 03-May-18			Bond Future	9.58	95.6330	95.8085	95.6330	0.00
18/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2483	2	2	2	0.00
18/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2559	2	3	2	0.00
18/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2407	2	2	2	0.00
18/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R186 On 02-November-17			Bond Future	8.41	117.0525	117.1247	117.0525	144,963.00
18/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2721	3	3	3	0.00
18/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3422	3	3	3	0.00
18/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3534	3	4	3	0.00
18/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1991	2	2	2	0.00
18/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4111	4	4	4	0.00
18/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3478	3	3	3	0.00
18/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	248	0	0	0	0.00
18/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	152	0	0	0	5,000.00
18/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	676	1	1	1	3,750.00
18/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	229	0	0	0	0.00
18/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	405	0	0	0	0.00
18/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	238	0	0	0	0.00
18/09/2017	R186 On 01-February-18			Bond Future	8.45	113.9056	113.9781	113.9056	198.00
18/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	419	0	0	0	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2157	2	2	2	1,460.00
18/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4323	4	4	4	0.00
18/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5610	6	6	6	0.00
18/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4127	4	4	4	0.00
18/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3157	3	3	3	0.00
18/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4225	4	4	4	0.00
18/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4176	4	4	4	0.00
18/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	772	1	1	1	0.00
18/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	713	1	1	1	6,200.00
18/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1157	1	1	1	820.00
18/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	420	0	0	0	820.00
18/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	742	1	1	1	0.00
18/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	757	1	1	1	0.00
18/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1799	2	2	2	0.00
18/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5186	5	5	5	0.00
18/09/2017	R186 On 03-May-18			Bond Future	8.49	116.0261	116.1000	116.0261	0.00
18/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4338	4	4	4	0.00
18/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4295	4	4	4	0.00
18/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4253	4	4	4	0.00
18/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1521	2	2	2	0.00
18/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1541	2	2	2	0.00
18/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1501	2	2	2	0.00
18/09/2017	R197 On 02-November-17			Bond Future	301.46	301.4832	301.4595	301.4832	2,350.00
18/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3701	4	4	4	0.00
18/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3691	4	4	4	0.00
18/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3711	4	4	4	0.00
18/09/2017	R197 On 01-February-18			Bond Future	300.14	300.1623	300.1361	300.1623	0.00
18/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 01-February-18	301.66	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
18/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1524	1	2	1	0.00
18/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1534	2	2	2	0.00
18/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1544	2	2	2	0.00
18/09/2017	R197 On 03-May-18			Bond Future	305.84	305.8697	305.8430	305.8697	0.00
18/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1403	1	1	1	0.00
18/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1383	1	1	1	0.00
18/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1393	1	1	1	0.00
18/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R202 On 02-November-17			Bond Future	241.61	240.4168	241.6058	240.4168	28,647.00
18/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	1	0	0	0	0.00
18/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	1	0	0	0	0.00
18/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	1	0	0	0	0.00
18/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12295	13	12	13	0.00
18/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12305	13	12	13	0.00
18/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12285	13	12	13	0.00
18/09/2017	R202 On 01-February-18			Bond Future	242.43	241.2209	242.4303	241.2209	0.00
18/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	623	0	1	0	0.00
18/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	625	0	1	0	0.00
18/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	627	0	1	0	0.00
18/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7265	8	7	8	0.00
18/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7256	8	7	8	0.00
18/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7273	8	7	8	0.00
18/09/2017	R202 On 03-May-18			Bond Future	247.04	245.8075	247.0399	245.8075	0.00
18/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3375	3	3	3	0.00
18/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3370	3	3	3	0.00
18/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3365	3	3	3	0.00
18/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3816	5	4	5	0.00
18/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3805	4	4	4	0.00
18/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3810	4	4	4	0.00
18/09/2017	R204 On 02-November-17			Bond Future	6.75	104.3439	104.3540	104.3439	46,398.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2599	3	3	3	0.00
18/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2605	3	3	3	0.00
18/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2593	3	3	3	0.00
18/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1537	2	2	2	0.00
18/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1533	2	2	2	0.00
18/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1528	2	2	2	0.00
18/09/2017	R204 On 01-February-18			Bond Future	6.54	102.2252	102.2345	102.2252	0.00
18/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3534	4	4	4	0.00
18/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3542	4	4	4	0.00
18/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3538	4	4	4	0.00
18/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2937	3	3	3	0.00
18/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2933	3	3	3	0.00
18/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2941	3	3	3	0.00
18/09/2017	R204 On 03-May-18			Bond Future	6.14	104.1283	104.1378	104.1283	0.00
18/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4845	5	5	5	0.00
18/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4848	5	5	5	0.00
18/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4842	5	5	5	0.00
18/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4274	4	4	4	0.00
18/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4271	4	4	4	0.00
18/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4268	4	4	4	0.00
18/09/2017	R207 On 02-November-17			Bond Future	7.02	102.6590	102.7001	102.6590	41,067.00
18/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1988	2	2	2	0.00
18/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	2027	2	2	2	0.00
18/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	2008	2	2	2	0.00
18/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R207 On 01-February-18			Bond Future	6.96	100.9062	100.9472	100.9062	0.00
18/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1186	1	1	1	0.00
18/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1217	1	1	1	0.00
18/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1201	1	1	1	0.00
18/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	52	0	0	0	0.00
18/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	48	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
18/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	50	0	0	0	0.00
18/09/2017	R207 On 03-May-18			Bond Future	6.88	102.7847	102.8265	102.7847	0.00
18/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1190	1	1	1	0.00
18/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1176	1	1	1	0.00
18/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1163	1	1	1	0.00
18/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	99	0	0	0	0.00
18/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	101	0	0	0	0.00
18/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	97	0	0	0	0.00
18/09/2017	R208 On 02-November-17			Bond Future	7.25	99.1681	99.2132	99.1681	32,186.00
18/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2743	3	3	3	0.00
18/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2714	3	3	3	0.00
18/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2686	3	3	3	0.00
18/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R208 On 01-February-18			Bond Future	7.23	100.9922	101.0373	100.9922	0.00
18/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1769	2	2	2	0.00
18/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1792	2	2	2	0.00
18/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1745	2	2	2	0.00
18/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	127	0	0	0	0.00
18/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	123	0	0	0	0.00
18/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	119	0	0	0	0.00
18/09/2017	R208 On 03-May-18			Bond Future	7.21	99.4712	99.5172	99.4712	0.00
18/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1675	2	2	2	0.00
18/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1715	2	2	2	0.00
18/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1695	2	2	2	0.00
18/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	237	0	0	0	0.00
18/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	242	0	0	0	0.00
18/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	248	0	0	0	0.00
18/09/2017	R209 On 02-November-17			Bond Future	9.42	73.0236	73.2003	73.0236	125,652.00
18/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1723	2	2	2	0.00
18/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	4049	4	4	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
18/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1802	2	2	2	0.00
18/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2739	3	3	3	0.00
18/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1762	2	2	2	0.00
18/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1966	2	2	2	0.00
18/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1067	1	1	1	1,350.00
18/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	357	0	0	0	2,248.00
18/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7479	7	7	7	0.00
18/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	0	0	2,800.00
18/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3401	3	3	3	0.00
18/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	512	1	1	1	6,500.00
18/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	993	1	1	1	0.00
18/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	862	1	1	1	1,350.00
18/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1663	2	2	2	0.00
18/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8285	8	8	8	0.00
18/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	333	0	0	0	1,350.00
18/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1021	1	1	1	0.00
18/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3293	3	3	3	0.00
18/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	18	0	0	0	1,300.00
18/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	218	0	0	0	1,138.00
18/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	966	1	1	1	0.00
18/09/2017	R209 On 01-February-18			Bond Future	9.47	74.3669	74.5461	74.3669	0.00
18/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3154	3	3	3	0.00
18/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4888	5	5	5	0.00
18/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3235	3	3	3	0.00
18/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3194	3	3	3	0.00
18/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4418	4	4	4	0.00
18/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	954	1	1	1	7,500.00
18/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	800	1	1	1	3,000.00
18/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1527	2	2	2	0.00
18/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1551	2	2	2	0.00
18/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1502	2	2	2	0.00
18/09/2017	R209 On 03-May-18			Bond Future	9.52	72.6020	72.7847	72.6020	0.00
18/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4266	4	4	4	0.00
18/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4306	4	4	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
18/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4226	4	4	4	0.00
18/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2134	2	2	2	0.00
18/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2085	2	2	2	0.00
18/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2109	2	2	2	0.00
18/09/2017	R210 On 02-November-17			Bond Future	185.29	185.3017	185.2880	185.3017	2,179.00
18/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6782	7	7	7	0.00
18/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6802	7	7	7	0.00
18/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6792	7	7	7	0.00
18/09/2017	R210 On 01-February-18			Bond Future	188.76	188.7763	188.7609	188.7763	0.00
18/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3619	4	4	4	0.00
18/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3609	4	4	4	0.00
18/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3599	4	4	4	0.00
18/09/2017	R210 On 03-May-18			Bond Future	189.93	189.9432	189.9274	189.9432	0.00
18/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1523	2	2	2	0.00
18/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1513	1	2	1	0.00
18/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1533	2	2	2	0.00
18/09/2017	R212 On 02-November-17			Bond Future	151.20	151.1502	151.1999	151.1502	4,057.00
18/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1210	1	1	1	0.00
18/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1220	1	1	1	0.00
18/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1200	1	1	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
18/09/2017	R212 On 01-February-18			Bond Future	152.00	151.9461	151.9956	151.9461	0.00
18/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2694	3	3	3	0.00
18/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2704	3	3	3	0.00
18/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2714	3	3	3	0.00
18/09/2017	R212 On 03-May-18			Bond Future	154.89	154.8353	154.8857	154.8353	0.00
18/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	606	1	1	1	0.00
18/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	586	1	1	1	0.00
18/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	596	1	1	1	0.00
18/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
18/09/2017	R213 On 02-November-17			Bond Future	9.09	85.2229	85.3298	85.2229	62,290.00
18/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2322	2	2	2	0.00
18/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2369	2	2	2	0.00
18/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2275	2	2	2	0.00
18/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	621	1	1	1	0.00
18/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	601	1	1	1	0.00
18/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	582	1	1	1	0.00
18/09/2017	R213 On 01-February-18			Bond Future	9.15	86.7905	86.8985	86.7905	0.00
18/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3210	3	3	3	0.00
18/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3168	3	3	3	0.00
18/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3127	3	3	3	0.00
18/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1366	1	1	1	0.00
18/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1390	1	1	1	0.00
18/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1343	1	1	1	0.00
18/09/2017	R213 On 03-May-18			Bond Future	9.20	84.8568	84.9669	84.8568	0.00
18/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4238	4	4	4	0.00
18/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4278	4	4	4	0.00
18/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4319	4	4	4	0.00
18/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1835	2	2	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
18/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1880	2	2	2	0.00
18/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1857	2	2	2	0.00
18/09/2017	R214 On 02-November-17			Bond Future	9.61	72.2951	72.4779	72.2951	43,682.00
18/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1328	1	1	1	0.00
18/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1397	1	1	1	0.00
18/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1362	1	1	1	0.00
18/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1496	2	1	2	0.00
18/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1532	2	2	2	0.00
18/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1459	2	1	2	0.00
18/09/2017	R214 On 01-February-18			Bond Future	9.67	73.6249	73.8104	73.6249	0.00
18/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2932	3	3	3	0.00
18/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	3012	3	3	3	0.00
18/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2972	3	3	3	0.00
18/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1838	2	2	2	0.00
18/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1809	2	2	2	0.00
18/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1866	2	2	2	0.00
18/09/2017	R214 On 03-May-18			Bond Future	9.72	71.6996	71.8886	71.6996	0.00
18/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4171	4	4	4	0.00
18/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4210	4	4	4	0.00
18/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4131	4	4	4	0.00
18/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2420	3	2	3	0.00
18/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2393	2	2	2	0.00
18/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2367	2	2	2	0.00
18/09/2017	R248 On 02-November-17			Bond Future	9.70	92.1018	92.3786	92.1018	85,554.00
18/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1678	2	2	2	0.00
18/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1636	2	2	2	0.00
18/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1595	2	2	2	0.00
18/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2136	2	2	2	0.00
18/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2038	2	2	2	0.00
18/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2087	2	2	2	0.00
18/09/2017	R248 On 01-February-18			Bond Future	9.76	93.7960	94.0770	93.7960	170.00
18/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3732	4	4	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
18/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3830	4	4	4	0.00
18/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3781	4	4	4	0.00
18/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2593	3	3	3	0.00
18/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2519	3	3	3	0.00
18/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2556	3	3	3	0.00
18/09/2017	R248 On 03-May-18			Bond Future	9.81	91.1053	91.3916	91.1053	0.00
18/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5402	5	5	5	0.00
18/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5353	5	5	5	0.00
18/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5304	5	5	5	0.00
18/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3253	3	3	3	0.00
18/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3288	3	3	3	0.00
18/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3219	3	3	3	0.00