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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	2987	3	0.00
18/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2997	3	2997	3	0.00
18/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2977	3	2977	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	2818	3	0.00
18/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2798	3	2798	3	0.00
18/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2808	3	2808	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	354	0	0.00
18/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	364	0	364	0	0.00
18/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	374	0	374	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
18/09/2017	2030 On 02-November-17			Bond Future	9.00	94.6915	9.0005	94.6915	59,104.00
18/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2321	2	2321	2	0.00
18/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2388	2	2388	2	0.00
18/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2455	2	2455	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	9.0508	92.4285	0.00
18/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2217	2	2217	2	0.00
18/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2283	2	2283	2	0.00
18/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2151	2	2151	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	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	9.1040	94.1491	0.00
18/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2551	2	2551	2	0.00
18/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2681	3	2681	3	0.00
18/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2616	3	2616	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	9.2283	93.0202	35,203.00
18/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2530	2	2530	2	0.00
18/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2581	3	2581	3	0.00
18/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2632	3	2632	3	0.00
18/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	641	1	641	1	0.00
18/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	683	1	683	1	0.00
18/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	662	1	662	1	0.00
18/09/2017	2032 On 01-February-18			Bond Future	9.28	94.7313	9.2843	94.7313	0.00
18/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2460	2	2460	2	7,800.00
18/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3595	4	3595	4	0.00
18/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2099	2	2099	2	7,500.00
18/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3549	3	3549	3	0.00
18/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3065	3	3065	3	750.00
18/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2856	3	2856	3	6,800.00
18/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3504	3	3504	3	0.00
18/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1557	2	1557	2	0.00
18/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2720	3	2720	3	0.00
18/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1583	2	1583	2	0.00
18/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1860	2	1860	2	0.00
18/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2012	2	2012	2	0.00
18/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1532	2	1532	2	0.00
18/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2345	2	2345	2	0.00
18/09/2017	2032 On 03-May-18			Bond Future	9.34	92.3379	9.3392	92.3379	0.00
18/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4704	5	4704	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
18/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4748	5	4748	5	0.00
18/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4793	5	4793	5	0.00
18/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2095	2	2095	2	0.00
18/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2146	2	2146	2	0.00
18/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2120	2	2120	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	5453	6	0.00
18/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5443	6	5443	6	0.00
18/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5463	6	5463	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	3062	3	0.00
18/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3072	3	3072	3	0.00
18/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3052	3	3052	3	0.00
18/09/2017	2033 On 03-May-18			Bond Future	107.53	107.1076	107.5277	107.1076	0.00
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	162	1	0.00
18/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	172	1	172	1	0.00
18/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	182	1	182	1	0.00
18/09/2017	2037 On 02-November-17			Bond Future	9.58	92.6466	9.5796	92.6466	53,958.00
18/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2047	2	2047	2	0.00
18/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2091	2	2091	2	0.00
18/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	2002	2	2002	2	0.00
18/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1436	2	1436	2	0.00
18/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1401	2	1401	2	0.00
18/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1366	2	1366	2	0.00
18/09/2017	2037 On 01-February-18			Bond Future	9.64	90.0957	9.6380	90.0957	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3550	3	3550	3	0.00
18/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3458	3	3458	3	0.00
18/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3504	3	3504	3	0.00
18/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2101	2	2101	2	0.00
18/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2038	2	2038	2	0.00
18/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2070	2	2070	2	0.00
18/09/2017	2037 On 03-May-18			Bond Future	9.70	91.7727	9.6988	91.7727	0.00
18/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4823	5	4823	5	0.00
18/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4915	5	4915	5	0.00
18/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4869	5	4869	5	0.00
18/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2694	3	2694	3	0.00
18/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2724	3	2724	3	0.00
18/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2665	3	2665	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	7971	8	0.00
18/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7981	8	7981	8	0.00
18/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7961	8	7961	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	7181	7	0.00
18/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7201	7	7201	7	0.00
18/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7191	7	7191	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	54	0	0.00
18/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	74	0	74	0	0.00
18/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	64	0	64	0	0.00

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18/09/2017	2040 On 02-November-17			Bond Future	9.71	95.7002	9.7106	95.7002	16,379.00
18/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1639	2	1639	2	0.00
18/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1599	2	1599	2	0.00
18/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1679	2	1679	2	0.00
18/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2121	2	2121	2	0.00
18/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2074	2	2074	2	0.00
18/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2028	2	2028	2	0.00
18/09/2017	2040 On 01-February-18			Bond Future	9.77	92.9551	9.7709	92.9551	0.00
18/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3420	3	3420	3	0.00
18/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3513	3	3513	3	0.00
18/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3467	3	3467	3	0.00
18/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2549	3	2549	3	0.00
18/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2513	3	2513	3	0.00
18/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2587	3	2587	3	0.00
18/09/2017	2040 On 03-May-18			Bond Future	9.83	94.6854	9.8336	94.6854	0.00
18/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	5076	5	5076	5	0.00
18/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5124	5	5124	5	0.00
18/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	5029	5	5029	5	0.00
18/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3164	3	3164	3	0.00
18/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3131	3	3131	3	0.00
18/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3097	3	3097	3	0.00
18/09/2017	2044 On 02-November-17			Bond Future	9.73	92.8683	9.7295	92.8683	26,275.00
18/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1599	2	1599	2	0.00
18/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1679	2	1679	2	0.00
18/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1639	2	1639	2	0.00
18/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2158	2	2158	2	0.00
18/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2111	2	2111	2	0.00
18/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2206	2	2206	2	0.00
18/09/2017	2044 On 01-February-18			Bond Future	9.79	90.1963	9.7877	90.1963	0.00
18/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3497	3	3497	3	0.00
18/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3544	3	3544	3	0.00
18/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3592	3	3592	3	0.00
18/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2551	3	2551	3	0.00
18/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2626	3	2626	3	0.00

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18/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2588	3	2588	3	0.00
18/09/2017	2044 On 03-May-18			Bond Future	9.85	91.8752	9.8481	91.8752	0.00
18/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5288	5	5288	5	0.00
18/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5240	5	5240	5	0.00
18/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5192	5	5192	5	0.00
18/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3143	3	3143	3	0.00
18/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3176	3	3176	3	0.00
18/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3109	3	3109	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	12367	12	0.00
18/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12387	12	12387	12	0.00
18/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12377	12	12377	12	0.00
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	6644	7	0.00
18/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6654	7	6654	7	0.00
18/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6664	7	6664	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	882	1	0.00
18/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	892	1	892	1	0.00
18/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	872	1	872	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	12381	13	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 02-November-17	144.66	Put	Bond Future	12391	13	12391	13	0.00
18/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12401	13	12401	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	7165	7	0.00
18/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7155	7	7155	7	0.00
18/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7175	7	7175	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	25	0	0.00
18/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	5	0	5	0	0.00
18/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	15	0	15	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



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	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
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
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

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	EL28 On 02-November-17	133.88	Put	Bond Future	6435	6	6435	6	0.00
18/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6445	6	6445	6	0.00
18/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6425	6	6425	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	2466	2	0.00
18/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2476	2	2476	2	0.00
18/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2456	2	2456	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	878	1	0.00
18/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	888	1	888	1	0.00
18/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	898	1	898	1	0.00
18/09/2017	ES33 On 02-November-17			Bond Future	10.65	77.0729	10.6456	77.0729	9,466.00
18/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	213	0	213	0	0.00
18/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	151	0	151	0	0.00
18/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	89	0	89	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	10.7466	78.4906	0.00
18/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1463	1	1463	1	0.00
18/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1523	1	1523	1	0.00
18/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1582	1	1582	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	10.8453	76.1604	0.00
18/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2087	2	2087	2	0.00
18/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2202	2	2202	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	ES33 On 03-May-18	11.21	Call	Bond Future	2144		2	2144	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	10.9308	79.5192	7,957.00
18/09/2017	ES42 On 01-February-18			Bond Future	11.03		80.9818	11.0298	80.9818	0.00
18/09/2017	ES42 On 03-May-18			Bond Future	11.13		78.2282	11.1313	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	94150	9	0.00
18/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	94250		9	94250	9	0.00
18/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	94350		9	94350	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
18/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	115430		11	115430	11	0.00
18/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	115330		11	115330	11	0.00
18/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	115530		11	115530	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	133380	12	0.00
18/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	133180		12	133180	12	0.00
18/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	133280		12	133280	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

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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
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	8.6830	0.1077	0.00
18/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
18/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
18/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
18/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
18/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
18/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
18/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
18/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
18/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
18/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
18/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
18/09/2017	R023 On 02-November-17			Bond Future	7.71	101.5606	7.7060	101.5606	57,357.00
18/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3596	4	3596	4	0.00
18/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3637	4	3637	4	0.00
18/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3678	4	3678	4	0.00
18/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	5	0	5	0	0.00
18/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	4	0	4	0	0.00
18/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	5	0	5	0	0.00
18/09/2017	R023 On 01-February-18			Bond Future	7.73	103.4288	7.7258	103.4288	0.00
18/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2714	3	2714	3	0.00
18/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2747	3	2747	3	0.00
18/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2681	3	2681	3	0.00
18/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	305	0	305	0	0.00
18/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	297	0	297	0	0.00
18/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	290	0	290	0	0.00
18/09/2017	R023 On 03-May-18			Bond Future	7.74	101.4245	7.7355	101.4245	0.00
18/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2690	3	2690	3	0.00
18/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2746	3	2746	3	0.00
18/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2718	3	2718	3	0.00
18/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	580	1	580	1	0.00
18/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	590	1	590	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	R023 On 03-May-18	8.27	Put	Bond Future	601	1	601	1	0.00
18/09/2017	R035 On 02-November-17			Bond Future	9.46	96.5275	9.4612	96.5275	22,965.00
18/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	1117	1	1117	1	0.00
18/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	1037	1	1037	1	0.00
18/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1197	1	1197	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	9.5228	98.3032	0.00
18/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1638	1	1638	1	0.00
18/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1794	2	1794	2	0.00
18/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1716	2	1716	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	9.5798	95.6330	0.00
18/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2483	2	2483	2	0.00
18/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2559	2	2559	2	0.00
18/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2407	2	2407	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	8.4058	117.0525	144,963.00
18/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2721	3	2721	3	0.00
18/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3422	3	3422	3	0.00
18/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4111	4	4111	4	0.00
18/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1991	2	1991	2	0.00
18/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3534	3	3534	3	0.00
18/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3478	3	3478	3	0.00
18/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	248	0	248	0	0.00
18/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	229	0	229	0	0.00
18/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	676	1	676	1	3,750.00
18/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	152	0	152	0	5,000.00
18/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	405	0	405	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	R186 On 02-November-17	8.89	Put	Bond Future	238	0	238	0	0.00
18/09/2017	R186 On 01-February-18			Bond Future	8.45	113.9056	8.4462	113.9056	198.00
18/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	419	0	419	0	1,460.00
18/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2157	2	2157	2	1,460.00
18/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4323	4	4323	4	0.00
18/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5610	6	5610	6	0.00
18/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4127	4	4127	4	0.00
18/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3157	3	3157	3	0.00
18/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4225	4	4225	4	0.00
18/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4176	4	4176	4	0.00
18/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	772	1	772	1	0.00
18/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	713	1	713	1	6,200.00
18/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1157	1	1157	1	820.00
18/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	420	0	420	0	820.00
18/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	742	1	742	1	0.00
18/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	757	1	757	1	0.00
18/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1799	2	1799	2	0.00
18/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5186	5	5186	5	0.00
18/09/2017	R186 On 03-May-18			Bond Future	8.49	116.0261	8.4861	116.0261	0.00
18/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4338	4	4338	4	0.00
18/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4295	4	4295	4	0.00
18/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4253	4	4253	4	0.00
18/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1521	2	1521	2	0.00
18/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1541	2	1541	2	0.00
18/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1501	2	1501	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	3701	4	0.00
18/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3691	4	3691	4	0.00
18/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3711	4	3711	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

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	301.68	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
18/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1524	1	1524	1	0.00
18/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1534	2	1534	2	0.00
18/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1544	2	1544	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	1403	1	0.00
18/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1383	1	1383	1	0.00
18/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1393	1	1393	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	1	0	0.00
18/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	1	0	1	0	0.00
18/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	1	0	1	0	0.00
18/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12295	13	12295	13	0.00
18/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12305	13	12305	13	0.00
18/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12285	13	12285	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	623	0	0.00
18/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	625	0	625	0	0.00
18/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	627	0	627	0	0.00
18/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7265	8	7265	8	0.00
18/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7256	8	7256	8	0.00
18/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7273	8	7273	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	3375	3	0.00
18/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3370	3	3370	3	0.00
18/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3365	3	3365	3	0.00
18/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3816	5	3816	5	0.00
18/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3805	4	3805	4	0.00
18/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3810	4	3810	4	0.00
18/09/2017	R204 On 02-November-17			Bond Future	6.75	104.3439	6.7493	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	2599	3	0.00
18/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2605	3	2605	3	0.00
18/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2593	3	2593	3	0.00
18/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1537	2	1537	2	0.00
18/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1533	2	1533	2	0.00
18/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1528	2	1528	2	0.00
18/09/2017	R204 On 01-February-18			Bond Future	6.54	102.2252	6.5434	102.2252	0.00
18/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3534	4	3534	4	0.00
18/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3542	4	3542	4	0.00
18/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3538	4	3538	4	0.00
18/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2937	3	2937	3	0.00
18/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2933	3	2933	3	0.00
18/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2941	3	2941	3	0.00
18/09/2017	R204 On 03-May-18			Bond Future	6.14	104.1283	6.1407	104.1283	0.00
18/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4845	5	4845	5	0.00
18/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4848	5	4848	5	0.00
18/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4842	5	4842	5	0.00
18/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4274	4	4274	4	0.00
18/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4271	4	4271	4	0.00
18/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4268	4	4268	4	0.00
18/09/2017	R207 On 02-November-17			Bond Future	7.02	102.6590	7.0249	102.6590	41,067.00
18/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1988	2	1988	2	0.00
18/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	2027	2	2027	2	0.00
18/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	2008	2	2008	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	6.9625	100.9062	0.00
18/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1186	1	1186	1	0.00
18/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1217	1	1217	1	0.00
18/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1201	1	1201	1	0.00
18/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	52	0	52	0	0.00
18/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	48	0	48	0	0.00
18/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	50	0	50	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 03-May-18			Bond Future	6.88	102.7847	6.8816	102.7847	0.00
18/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1190	1	1190	1	0.00
18/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1176	1	1176	1	0.00
18/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1163	1	1163	1	0.00
18/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	99	0	99	0	0.00
18/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	101	0	101	0	0.00
18/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	97	0	97	0	0.00
18/09/2017	R208 On 02-November-17			Bond Future	7.25	99.1681	7.2500	99.1681	32,186.00
18/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2743	3	2743	3	0.00
18/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2714	3	2714	3	0.00
18/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2686	3	2686	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	7.2348	100.9922	0.00
18/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1769	2	1769	2	0.00
18/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1792	2	1792	2	0.00
18/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1745	2	1745	2	0.00
18/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	127	0	127	0	0.00
18/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	123	0	123	0	0.00
18/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	119	0	119	0	0.00
18/09/2017	R208 On 03-May-18			Bond Future	7.21	99.4712	7.2063	99.4712	0.00
18/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1675	2	1675	2	0.00
18/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1715	2	1715	2	0.00
18/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1695	2	1695	2	0.00
18/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	237	0	237	0	0.00
18/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	242	0	242	0	0.00
18/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	248	0	248	0	0.00
18/09/2017	R209 On 02-November-17			Bond Future	9.42	73.0236	9.4167	73.0236	125,652.00
18/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1723	2	1723	2	0.00
18/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	4049	4	4049	4	0.00
18/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1802	2	1802	2	0.00
18/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2739	3	2739	3	0.00
18/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1762	2	1762	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	R209 On 02-November-17	9.58	Call	Bond Future	1966	2	1966	2	0.00
18/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1067	1	1067	1	1,350.00
18/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	357	0	357	0	2,248.00
18/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7479	7	7479	7	0.00
18/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	9	0	2,800.00
18/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3401	3	3401	3	0.00
18/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	512	1	512	1	6,500.00
18/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	993	1	993	1	0.00
18/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	862	1	862	1	1,350.00
18/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1663	2	1663	2	0.00
18/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8285	8	8285	8	0.00
18/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1021	1	1021	1	0.00
18/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3293	3	3293	3	0.00
18/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	18	0	18	0	1,300.00
18/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	333	0	333	0	1,350.00
18/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	218	0	218	0	1,138.00
18/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	966	1	966	1	0.00
18/09/2017	R209 On 01-February-18			Bond Future	9.47	74.3669	9.4693	74.3669	0.00
18/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3154	3	3154	3	0.00
18/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4888	5	4888	5	0.00
18/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3235	3	3235	3	0.00
18/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3194	3	3194	3	0.00
18/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4418	4	4418	4	0.00
18/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	954	1	954	1	7,500.00
18/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	800	1	800	1	3,000.00
18/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1527	2	1527	2	0.00
18/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1551	2	1551	2	0.00
18/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1502	2	1502	2	0.00
18/09/2017	R209 On 03-May-18			Bond Future	9.52	72.6020	9.5209	72.6020	0.00
18/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4266	4	4266	4	0.00
18/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4306	4	4306	4	0.00
18/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4226	4	4226	4	0.00
18/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2134	2	2134	2	0.00
18/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2085	2	2085	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	R209 On 03-May-18	9.85	Put	Bond Future	2109	2	2109	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	6782	7	0.00
18/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6802	7	6802	7	0.00
18/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6792	7	6792	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	3619	4	0.00
18/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3609	4	3609	4	0.00
18/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3599	4	3599	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	1523	2	0.00
18/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1513	1	1513	1	0.00
18/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1533	2	1533	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	1210	1	0.00
18/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1220	1	1220	1	0.00
18/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1200	1	1200	1	0.00
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	2694	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
18/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2704	3	2704	3	0.00
18/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2714	3	2714	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	606	1	0.00
18/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	586	1	586	1	0.00
18/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	596	1	596	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	9.0923	85.2229	62,290.00
18/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2322	2	2322	2	0.00
18/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2369	2	2369	2	0.00
18/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2275	2	2275	2	0.00
18/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	621	1	621	1	0.00
18/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	601	1	601	1	0.00
18/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	582	1	582	1	0.00
18/09/2017	R213 On 01-February-18			Bond Future	9.15	86.7905	9.1461	86.7905	0.00
18/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3210	3	3210	3	0.00
18/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3168	3	3168	3	0.00
18/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3127	3	3127	3	0.00
18/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1366	1	1366	1	0.00
18/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1390	1	1390	1	0.00
18/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1343	1	1343	1	0.00
18/09/2017	R213 On 03-May-18			Bond Future	9.20	84.8568	9.1951	84.8568	0.00
18/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4238	4	4238	4	0.00
18/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4278	4	4278	4	0.00
18/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4319	4	4319	4	0.00
18/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1835	2	1835	2	0.00
18/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1880	2	1880	2	0.00
18/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1857	2	1857	2	0.00
18/09/2017	R214 On 02-November-17			Bond Future	9.61	72.2951	9.6088	72.2951	43,682.00
18/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1328	1	1328	1	0.00
18/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1397	1	1397	1	0.00
18/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1362	1	1362	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	R214 On 02-November-17	9.59	Put	Bond Future	1496	2	1496	2	0.00
18/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1532	2	1532	2	0.00
18/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1459	2	1459	2	0.00
18/09/2017	R214 On 01-February-18			Bond Future	9.67	73.6249	9.6655	73.6249	0.00
18/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2932	3	2932	3	0.00
18/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	3012	3	3012	3	0.00
18/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2972	3	2972	3	0.00
18/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1838	2	1838	2	0.00
18/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1809	2	1809	2	0.00
18/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1866	2	1866	2	0.00
18/09/2017	R214 On 03-May-18			Bond Future	9.72	71.6996	9.7179	71.6996	0.00
18/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4171	4	4171	4	0.00
18/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4210	4	4210	4	0.00
18/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4131	4	4131	4	0.00
18/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2420	3	2420	3	0.00
18/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2393	2	2393	2	0.00
18/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2367	2	2367	2	0.00
18/09/2017	R248 On 02-November-17			Bond Future	9.70	92.1018	9.7002	92.1018	85,554.00
18/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1678	2	1678	2	0.00
18/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1636	2	1636	2	0.00
18/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1595	2	1595	2	0.00
18/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2136	2	2136	2	0.00
18/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2038	2	2038	2	0.00
18/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2087	2	2087	2	0.00
18/09/2017	R248 On 01-February-18			Bond Future	9.76	93.7960	9.7596	93.7960	170.00
18/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3732	4	3732	4	0.00
18/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3830	4	3830	4	0.00
18/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3781	4	3781	4	0.00
18/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2593	3	2593	3	0.00
18/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2519	3	2519	3	0.00
18/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2556	3	2556	3	0.00
18/09/2017	R248 On 03-May-18			Bond Future	9.81	91.1053	9.8147	91.1053	0.00
18/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5402	5	5402	5	0.00
18/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5353	5	5353	5	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
18/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5304	5	5304	5	0.00
18/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3253	3	3253	3	0.00
18/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3288	3	3288	3	0.00
18/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3219	3	3219	3	0.00