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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
20/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	2025 On 02-November-17			Bond Future	130.11	130.0617	130.1137	130.0617	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
20/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2856	3	2856	3	0.00
20/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2866	3	2866	3	0.00
20/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2846	3	2846	3	0.00
20/09/2017	2025 On 01-February-18			Bond Future	131.21	131.1621	131.2144	131.1621	0.00
20/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2686	3	2686	3	0.00
20/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2666	3	2666	3	0.00
20/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2676	3	2676	3	0.00
20/09/2017	2025 On 03-May-18			Bond Future	133.71	133.6561	133.7081	133.6561	0.00
20/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	488	0	488	0	0.00
20/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	498	0	498	0	0.00
20/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	508	0	508	0	0.00
20/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2029 On 02-November-17			Bond Future	100.05	100.1319	100.0538	100.1319	1,370.00
20/09/2017	2029 On 01-February-18			Bond Future	101.93	102.0089	101.9289	102.0089	0.00
20/09/2017	2029 On 03-May-18			Bond Future	102.85	102.9315	102.8490	102.9315	0.00
20/09/2017	2030 On 02-November-17			Bond Future	9.01	94.5576	9.0130	94.5576	58,574.00
20/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2234	2	2234	2	0.00
20/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2301	2	2301	2	0.00
20/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2368	2	2368	2	0.00
20/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 01-February-18			Bond Future	9.06	92.2914	9.0637	92.2914	0.00
20/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2129	2	2129	2	0.00
20/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2195	2	2195	2	0.00
20/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2063	2	2063	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
20/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 03-May-18			Bond Future	9.12	94.0096	9.1174	94.0096	0.00
20/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2461	2	2461	2	0.00
20/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2591	2	2591	2	0.00
20/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2526	2	2526	2	0.00
20/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
20/09/2017	2032 On 02-November-17			Bond Future	9.24	92.8777	9.2405	92.8777	35,203.00
20/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2438	2	2438	2	0.00
20/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2488	2	2488	2	0.00
20/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2539	2	2539	2	0.00
20/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	639	1	639	1	0.00
20/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	682	1	682	1	0.00
20/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	660	1	660	1	0.00
20/09/2017	2032 On 01-February-18			Bond Future	9.30	94.5856	9.2969	94.5856	0.00
20/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2395	2	2395	2	7,800.00
20/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3519	3	3519	3	0.00
20/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2038	2	2038	2	7,500.00
20/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3473	3	3473	3	0.00
20/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3428	3	3428	3	0.00
20/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2993	3	2993	3	750.00
20/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2786	3	2786	3	6,800.00
20/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1574	2	1574	2	0.00
20/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2752	3	2752	3	0.00
20/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1600	2	1600	2	0.00
20/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1880	2	1880	2	0.00
20/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2035	2	2035	2	0.00
20/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1548	2	1548	2	0.00
20/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2372	2	2372	2	0.00
20/09/2017	2032 On 03-May-18			Bond Future	9.35	92.1896	9.3523	92.1896	0.00
20/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4630	5	4630	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
20/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4674	5	4674	5	0.00
20/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4718	5	4718	5	0.00
20/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2115	2	2115	2	0.00
20/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2166	2	2166	2	0.00
20/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2140	2	2140	2	0.00
20/09/2017	2033 On 02-November-17			Bond Future	104.73	104.4817	104.7299	104.4817	5,174.00
20/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5350	6	5350	6	0.00
20/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5340	6	5340	6	0.00
20/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5360	6	5360	6	0.00
20/09/2017	2033 On 01-February-18			Bond Future	106.69	106.4403	106.6927	106.4403	0.00
20/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2957	3	2957	3	0.00
20/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2967	3	2967	3	0.00
20/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2947	3	2947	3	0.00
20/09/2017	2033 On 03-May-18			Bond Future	107.63	107.3775	107.6336	107.3775	0.00
20/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	56	0	56	0	0.00
20/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	66	0	66	0	0.00
20/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	76	0	76	0	0.00
20/09/2017	2037 On 02-November-17			Bond Future	9.59	92.6156	9.5866	92.6156	53,958.00
20/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1977	2	1977	2	0.00
20/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2021	2	2021	2	0.00
20/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1933	2	1933	2	0.00
20/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1423	2	1423	2	0.00
20/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1387	1	1387	1	0.00
20/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1352	1	1352	1	0.00
20/09/2017	2037 On 01-February-18			Bond Future	9.65	90.0634	9.6451	90.0634	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
20/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3496	3	3496	3	0.00
20/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3404	3	3404	3	0.00
20/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3450	3	3450	3	0.00
20/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2105	2	2105	2	0.00
20/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2041	2	2041	2	0.00
20/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2073	2	2073	2	0.00
20/09/2017	2037 On 03-May-18			Bond Future	9.71	91.7401	9.7062	91.7401	0.00
20/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4772	5	4772	5	0.00
20/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4863	5	4863	5	0.00
20/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4817	5	4817	5	0.00
20/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2701	3	2701	3	0.00
20/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2731	3	2731	3	0.00
20/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2671	3	2671	3	0.00
20/09/2017	2038 On 02-November-17			Bond Future	128.79	128.8298	128.7950	128.8298	19,634.00
20/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8015	8	8015	8	0.00
20/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8025	8	8025	8	0.00
20/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8005	8	8005	8	0.00
20/09/2017	2038 On 01-February-18			Bond Future	129.70	129.7398	129.7037	129.7398	0.00
20/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7226	7	7226	7	0.00
20/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7246	7	7246	7	0.00
20/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7236	7	7236	7	0.00
20/09/2017	2038 On 03-May-18			Bond Future	132.17	132.2068	132.1687	132.2068	0.00
20/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	101	0	101	0	0.00
20/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	121	0	121	0	0.00
20/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	111	0	111	0	0.00

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20/09/2017	2040 On 02-November-17			Bond Future	9.72	95.7110	9.7225	95.7110	16,396.00
20/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1550	2	1550	2	0.00
20/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1511	1	1511	1	0.00
20/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1589	2	1589	2	0.00
20/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2135	2	2135	2	0.00
20/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2087	2	2087	2	0.00
20/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2040	2	2040	2	0.00
20/09/2017	2040 On 01-February-18			Bond Future	9.78	92.9655	9.7832	92.9655	0.00
20/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3340	3	3340	3	0.00
20/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3432	3	3432	3	0.00
20/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3386	3	3386	3	0.00
20/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2573	3	2573	3	0.00
20/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2536	3	2536	3	0.00
20/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2611	3	2611	3	0.00
20/09/2017	2040 On 03-May-18			Bond Future	9.85	94.6961	9.8462	94.6961	0.00
20/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4996	5	4996	5	0.00
20/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5043	5	5043	5	0.00
20/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4949	5	4949	5	0.00
20/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3190	3	3190	3	0.00
20/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3156	3	3156	3	0.00
20/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3122	3	3122	3	0.00
20/09/2017	2044 On 02-November-17			Bond Future	9.74	92.8790	9.7365	92.8790	26,425.00
20/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1529	1	1529	1	0.00
20/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1608	2	1608	2	0.00
20/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1568	2	1568	2	0.00
20/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2149	2	2149	2	0.00
20/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2101	2	2101	2	0.00
20/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2197	2	2197	2	0.00
20/09/2017	2044 On 01-February-18			Bond Future	9.79	90.2065	9.7949	90.2065	0.00
20/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3441	3	3441	3	0.00
20/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3487	3	3487	3	0.00
20/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3534	3	3534	3	0.00
20/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2555	3	2555	3	0.00
20/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2631	3	2631	3	0.00

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20/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2593	3	2593	3	0.00
20/09/2017	2044 On 03-May-18			Bond Future	9.86	91.8857	9.8554	91.8857	0.00
20/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5233	5	5233	5	0.00
20/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5185	5	5185	5	0.00
20/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5137	5	5137	5	0.00
20/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3150	3	3150	3	0.00
20/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3184	3	3184	3	0.00
20/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3116	3	3116	3	0.00
20/09/2017	2046 On 02-November-17			Bond Future	124.14	124.1755	124.1430	124.1755	21,292.00
20/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12157	12	12157	12	0.00
20/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12177	12	12177	12	0.00
20/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12167	12	12167	12	0.00
20/09/2017	2046 On 01-February-18			Bond Future	126.47	126.5033	126.4695	126.5033	0.00
20/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6430	6	6430	6	0.00
20/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6440	6	6440	6	0.00
20/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6450	6	6450	6	0.00
20/09/2017	2046 On 03-May-18			Bond Future	127.27	127.3105	127.2750	127.3105	0.00
20/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	665	1	665	1	0.00
20/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	675	1	675	1	0.00
20/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	655	1	655	1	0.00
20/09/2017	2050 On 02-November-17			Bond Future	132.22	132.2598	132.2249	132.2598	22,507.00
20/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12425	12	12425	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
20/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12435	12	12435	12	0.00
20/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12445	12	12445	12	0.00
20/09/2017	2050 On 01-February-18			Bond Future	133.03	133.0658	133.0297	133.0658	0.00
20/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7210	7	7210	7	0.00
20/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7200	7	7200	7	0.00
20/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7220	7	7220	7	0.00
20/09/2017	2050 On 03-May-18			Bond Future	135.56	135.5959	135.5578	135.5959	0.00
20/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	72	0	72	0	0.00
20/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	52	0	52	0	0.00
20/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	62	0	62	0	0.00
20/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	AL37 On 02-November-17			Index Future	563.23	562.4980	563.2270	562.4980	0.00
20/09/2017	AL37 On 01-February-18			Index Future	573.58	572.8420	573.5820	572.8420	0.00
20/09/2017	AL37 On 03-May-18			Index Future	584.26	583.5090	584.2610	583.5090	0.00
20/09/2017	AL7T On 02-November-17			Index Future	649.53	648.5520	649.5330	648.5520	0.00
20/09/2017	AL7T On 01-February-18			Index Future	661.48	660.4780	661.4760	660.4780	0.00
20/09/2017	AL7T On 03-May-18			Index Future	673.79	672.7770	673.7900	672.7770	0.00
20/09/2017	ALBI On 02-November-17			Index Future	582.78	581.8990	582.7820	581.8990	929.00
20/09/2017	ALBI On 01-February-18			Index Future	593.50	592.6000	593.4970	592.6000	0.00
20/09/2017	ALBI On 03-May-18			Index Future	604.55	603.6340	604.5460	603.6340	0.00
20/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	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
20/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	EL28 On 02-November-17			Bond Future	127.41	127.5556	127.4133	127.5556	0.00
20/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/09/2017	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
20/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6467	6	6467	6	0.00
20/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6477	6	6477	6	0.00
20/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6457	6	6457	6	0.00
20/09/2017	EL28 On 01-February-18			Bond Future	129.80	129.9467	129.8012	129.9467	0.00
20/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2499	2	2499	2	0.00
20/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2509	2	2509	2	0.00
20/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2489	2	2489	2	0.00
20/09/2017	EL28 On 03-May-18			Bond Future	132.27	132.4176	132.2681	132.4176	0.00
20/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	912	1	912	1	0.00
20/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	922	1	922	1	0.00
20/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	932	1	932	1	0.00
20/09/2017	ES33 On 02-November-17			Bond Future	10.65	77.0545	10.6503	77.0545	9,466.00
20/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	184	0	184	0	0.00
20/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	122	0	122	0	0.00
20/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	60	0	60	0	0.00
20/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 01-February-18			Bond Future	10.75	78.4714	10.7515	78.4714	0.00
20/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1434	1	1434	1	0.00
20/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1493	1	1493	1	0.00
20/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1552	1	1552	1	0.00
20/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 03-May-18			Bond Future	10.85	76.1409	10.8503	76.1409	0.00
20/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2056	2	2056	2	0.00
20/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2171	2	2171	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
20/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2114	2	2114	2	0.00
20/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/09/2017	ES42 On 02-November-17			Bond Future	10.94	79.4988	10.9406	79.4988	7,957.00
20/09/2017	ES42 On 01-February-18			Bond Future	11.04	80.9606	11.0398	80.9606	0.00
20/09/2017	ES42 On 03-May-18			Bond Future	11.14	78.2065	11.1417	78.2065	0.00
20/09/2017	GOVI On 02-November-17			GOVI	581.55	580.6390	581.5520	580.6390	670.00
20/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	90920	8	90920	8	0.00
20/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	91020	8	91020	8	0.00
20/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	91120	8	91120	8	0.00
20/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 01-February-18			GOVI	592.24	591.3160	592.2440	591.3160	0.00
20/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	112140	10	112140	10	0.00
20/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	112040	10	112040	10	0.00
20/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	112240	10	112240	10	0.00
20/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 03-May-18			GOVI	603.27	602.3270	603.2700	602.3270	0.00
20/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	130000	12	130000	12	0.00
20/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	129800	12	129800	12	0.00
20/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	129900	12	129900	12	0.00
20/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2017	IGOV On 02-November-17			Index Future	250.68	250.6160	250.6820	250.6160	1,166.00
20/09/2017	IGOV On 01-February-18			Index Future	255.38	255.3140	255.3800	255.3140	0.00
20/09/2017	IGOV On 03-May-18			Index Future	260.23	260.1690	260.2330	260.1690	0.00
20/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
20/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00

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20/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7589	99.7594	99.7589	0.00
20/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6183	99.6185	99.6183	0.00
20/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6566	99.6578	99.6566	0.00
20/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.70	99.6922	99.6986	99.6922	0.00
20/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
20/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9018	98.9022	98.9018	0.00
20/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3528	98.3535	98.3528	0.00
20/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.16	98.1580	98.1647	98.1580	0.00
20/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4200	98.4300	98.4200	0.00
20/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7084	98.7227	98.7084	0.00
20/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.00	98.9845	99.0033	98.9845	0.00
20/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.31	99.2881	99.3131	99.2881	0.00
20/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.13	95.1186	95.1337	95.1186	0.00
20/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.30	94.2922	94.2996	94.2922	0.00
20/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.43	93.4358	93.4346	93.4358	0.00
20/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.55	93.5610	93.5526	93.5610	0.00
20/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.70	95.7144	95.7016	95.7144	51.00
20/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.79	95.8035	95.7879	95.8035	0.00
20/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.94	96.9569	96.9388	96.9569	0.00
20/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.12	99.1393	99.1198	99.1393	0.00
20/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.60	93.6350	93.6027	93.6350	0.00
20/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.59	90.6183	90.5874	90.6183	0.00
20/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.32	89.3520	89.3218	89.3520	0.00
20/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.50	91.5283	91.4988	91.5283	0.00
20/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.31	95.3397	95.3106	95.3397	0.00
20/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.87	93.8962	93.8665	93.8962	0.00
20/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.95	95.9840	95.9536	95.9840	0.00
20/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.71	99.7407	99.7097	99.7407	0.00
20/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
20/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2017	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
20/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
20/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
20/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
20/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
20/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
20/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
20/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
20/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
20/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
20/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
20/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
20/09/2017	R023 On 02-November-17			Bond Future	7.69	101.5401	7.6893	101.5401	57,357.00
20/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3666	4	3666	4	0.00
20/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3707	4	3707	4	0.00
20/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3748	4	3748	4	0.00
20/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	3	0	3	0	0.00
20/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	3	0	3	0	0.00
20/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	4	0	4	0	0.00
20/09/2017	R023 On 01-February-18			Bond Future	7.71	103.4072	7.7081	103.4072	0.00
20/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2768	3	2768	3	0.00
20/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2801	3	2801	3	0.00
20/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2735	3	2735	3	0.00
20/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	285	0	285	0	0.00
20/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	278	0	278	0	0.00
20/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	272	0	272	0	0.00
20/09/2017	R023 On 03-May-18			Bond Future	7.72	101.4027	7.7168	101.4027	0.00
20/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2739	3	2739	3	0.00
20/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2796	3	2796	3	0.00
20/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2767	3	2767	3	0.00
20/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	556	1	556	1	0.00
20/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	566	1	566	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
20/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	576	1	576	1	0.00
20/09/2017	R035 On 02-November-17			Bond Future	9.47	96.4146	9.4731	96.4146	32,964.00
20/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	1021	1	1021	1	0.00
20/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	941	1	941	1	0.00
20/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1101	1	1101	1	0.00
20/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 01-February-18			Bond Future	9.54	98.1875	9.5350	98.1875	0.00
20/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1541	1	1541	1	0.00
20/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1696	2	1696	2	0.00
20/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1619	1	1619	1	0.00
20/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 03-May-18			Bond Future	9.59	95.5154	9.5924	95.5154	0.00
20/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2383	2	2383	2	0.00
20/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2459	2	2459	2	0.00
20/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2307	2	2307	2	0.00
20/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R186 On 02-November-17			Bond Future	8.41	116.8842	8.4137	116.8842	137,841.00
20/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2654	3	2654	3	0.00
20/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3357	3	3357	3	0.00
20/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1925	2	1925	2	0.00
20/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4047	4	4047	4	0.00
20/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3469	3	3469	3	0.00
20/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3413	3	3413	3	0.00
20/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	237	0	237	0	0.00
20/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	218	0	218	0	0.00
20/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	143	0	143	0	5,000.00
20/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	665	1	665	1	3,750.00
20/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	392	0	392	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
20/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	227	0	227	0	0.00
20/09/2017	R186 On 01-February-18			Bond Future	8.45	113.7334	8.4545	113.7334	198.00
20/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	398	0	398	0	1,460.00
20/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2107	2	2107	2	1,460.00
20/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4263	4	4263	4	0.00
20/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5552	5	5552	5	0.00
20/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4068	4	4068	4	0.00
20/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3102	3	3102	3	0.00
20/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4165	4	4165	4	0.00
20/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4116	4	4116	4	0.00
20/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	768	1	768	1	0.00
20/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	707	1	707	1	6,200.00
20/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1157	1	1157	1	820.00
20/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	416	0	416	0	820.00
20/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	737	1	737	1	0.00
20/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	752	1	752	1	0.00
20/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1805	2	1805	2	0.00
20/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5220	5	5220	5	0.00
20/09/2017	R186 On 03-May-18			Bond Future	8.49	115.8509	8.4948	115.8509	0.00
20/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4283	4	4283	4	0.00
20/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4240	4	4240	4	0.00
20/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4198	4	4198	4	0.00
20/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1522	2	1522	2	0.00
20/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1542	2	1542	2	0.00
20/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1502	2	1502	2	0.00
20/09/2017	R197 On 02-November-17			Bond Future	301.67	301.4377	301.6707	301.4377	2,350.00
20/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3489	4	3489	4	0.00
20/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3479	4	3479	4	0.00
20/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3499	4	3499	4	0.00
20/09/2017	R197 On 01-February-18			Bond Future	300.35	300.1143	300.3504	300.1143	0.00
20/09/2017	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
20/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1310	2	1310	2	0.00
20/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1320	2	1320	2	0.00
20/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1330	2	1330	2	0.00
20/09/2017	R197 On 03-May-18			Bond Future	306.06	305.8209	306.0584	305.8209	0.00
20/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1618	1	1618	1	0.00
20/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1598	1	1598	1	0.00
20/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1608	1	1608	1	0.00
20/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R202 On 02-November-17			Bond Future	241.37	241.5893	241.3740	241.5893	28,647.00
20/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12526	12	12526	12	0.00
20/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12536	12	12536	12	0.00
20/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12516	12	12516	12	0.00
20/09/2017	R202 On 01-February-18			Bond Future	242.19	242.4138	242.1934	242.4138	0.00
20/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	567	1	567	1	0.00
20/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	569	1	569	1	0.00
20/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	571	1	571	1	0.00
20/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7446	7	7446	7	0.00
20/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7437	7	7437	7	0.00
20/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7454	7	7454	7	0.00
20/09/2017	R202 On 03-May-18			Bond Future	246.80	247.0233	246.7963	247.0233	0.00
20/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3226	3	3226	3	0.00
20/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3222	3	3222	3	0.00
20/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3217	3	3217	3	0.00
20/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3911	4	3911	4	0.00
20/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3900	4	3900	4	0.00
20/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3905	4	3905	4	0.00
20/09/2017	R204 On 02-November-17			Bond Future	6.76	104.3523	6.7566	104.3523	45,060.00



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20/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2551	3	2551	3	0.00
20/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2557	3	2557	3	0.00
20/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2545	3	2545	3	0.00
20/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1497	2	1497	2	0.00
20/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1493	2	1493	2	0.00
20/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1488	2	1488	2	0.00
20/09/2017	R204 On 01-February-18			Bond Future	6.55	102.2330	6.5526	102.2330	0.00
20/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3516	4	3516	4	0.00
20/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3524	4	3524	4	0.00
20/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3520	4	3520	4	0.00
20/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2926	3	2926	3	0.00
20/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2922	3	2922	3	0.00
20/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2930	3	2930	3	0.00
20/09/2017	R204 On 03-May-18			Bond Future	6.15	104.1364	6.1540	104.1364	0.00
20/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4830	5	4830	5	0.00
20/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4833	5	4833	5	0.00
20/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4827	5	4827	5	0.00
20/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4267	4	4267	4	0.00
20/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4264	4	4264	4	0.00
20/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4261	4	4261	4	0.00
20/09/2017	R207 On 02-November-17			Bond Future	7.00	102.6777	7.0010	102.6777	41,067.00
20/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	2036	2	2036	2	0.00
20/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	2075	2	2075	2	0.00
20/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	2055	2	2055	2	0.00
20/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R207 On 01-February-18			Bond Future	6.94	100.9246	6.9352	100.9246	0.00
20/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1226	1	1226	1	0.00
20/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1259	1	1259	1	0.00
20/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1243	1	1243	1	0.00
20/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	44	0	44	0	0.00
20/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	40	0	40	0	0.00
20/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	42	0	42	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
20/09/2017	R207 On 03-May-18			Bond Future	6.85	102.8035	6.8501	102.8035	0.00
20/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1228	1	1228	1	0.00
20/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1215	1	1215	1	0.00
20/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1201	1	1201	1	0.00
20/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	88	0	88	0	0.00
20/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	90	0	90	0	0.00
20/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	86	0	86	0	0.00
20/09/2017	R208 On 02-November-17			Bond Future	7.24	99.1516	7.2403	99.1516	32,186.00
20/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2772	3	2772	3	0.00
20/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2743	3	2743	3	0.00
20/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2715	3	2715	3	0.00
20/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R208 On 01-February-18			Bond Future	7.22	100.9748	7.2241	100.9748	0.00
20/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1791	2	1791	2	0.00
20/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1814	2	1814	2	0.00
20/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1767	2	1767	2	0.00
20/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	119	0	119	0	0.00
20/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	115	0	115	0	0.00
20/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	112	0	112	0	0.00
20/09/2017	R208 On 03-May-18			Bond Future	7.19	99.4536	7.1946	99.4536	0.00
20/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1694	2	1694	2	0.00
20/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1734	2	1734	2	0.00
20/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1714	2	1714	2	0.00
20/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	227	0	227	0	0.00
20/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	231	0	231	0	0.00
20/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	236	0	236	0	0.00
20/09/2017	R209 On 02-November-17			Bond Future	9.42	72.9964	9.4240	72.9964	125,917.00
20/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1672	2	1672	2	0.00
20/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3997	4	3997	4	0.00
20/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1752	2	1752	2	0.00
20/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2691	3	2691	3	0.00
20/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1712	2	1712	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
20/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1916	2	1916	2	0.00
20/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1023	1	1023	1	1,350.00
20/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	332	0	332	0	2,248.00
20/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7427	7	7427	7	0.00
20/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	7	0	7	0	2,800.00
20/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3351	3	3351	3	0.00
20/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	514	1	514	1	6,500.00
20/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	993	1	993	1	0.00
20/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	862	1	862	1	1,350.00
20/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1670	2	1670	2	0.00
20/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8333	8	8333	8	0.00
20/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1021	1	1021	1	0.00
20/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3318	3	3318	3	0.00
20/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	16	0	16	0	1,300.00
20/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	333	0	333	0	1,350.00
20/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	216	0	216	0	1,138.00
20/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	966	1	966	1	0.00
20/09/2017	R209 On 01-February-18			Bond Future	9.48	74.3386	9.4768	74.3386	0.00
20/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3096	3	3096	3	0.00
20/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4829	5	4829	5	0.00
20/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3684	4	3684	4	0.00
20/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3177	3	3177	3	0.00
20/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3136	3	3136	3	0.00
20/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4359	4	4359	4	0.00
20/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	946	1	946	1	7,500.00
20/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	791	1	791	1	3,000.00
20/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1225	1	1225	1	7,500.00
20/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1519	2	1519	2	0.00
20/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1544	2	1544	2	0.00
20/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1495	2	1495	2	0.00
20/09/2017	R209 On 03-May-18			Bond Future	9.53	72.5734	9.5286	72.5734	0.00
20/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4206	4	4206	4	0.00
20/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4246	4	4246	4	0.00
20/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4167	4	4167	4	0.00

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20/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2126	2	2126	2	0.00
20/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2077	2	2077	2	0.00
20/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2102	2	2102	2	0.00
20/09/2017	R210 On 02-November-17			Bond Future	185.23	185.4451	185.2253	185.4451	2,179.00
20/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6845	7	6845	7	0.00
20/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6865	7	6865	7	0.00
20/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6855	7	6855	7	0.00
20/09/2017	R210 On 01-February-18			Bond Future	188.70	188.9214	188.6965	188.9214	0.00
20/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3683	3	3683	3	0.00
20/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3673	3	3673	3	0.00
20/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3663	3	3663	3	0.00
20/09/2017	R210 On 03-May-18			Bond Future	189.86	190.0910	189.8600	190.0910	0.00
20/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1590	1	1590	1	0.00
20/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1580	1	1580	1	0.00
20/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1600	1	1600	1	0.00
20/09/2017	R212 On 02-November-17			Bond Future	151.45	151.1888	151.4528	151.1888	4,064.00
20/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	957	1	957	1	0.00
20/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	967	1	967	1	0.00
20/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	947	1	947	1	0.00
20/09/2017	R212 On 01-February-18			Bond Future	152.25	151.9845	152.2529	151.9845	0.00
20/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 01-February-18	154.71	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
20/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2437	3	2437	3	0.00
20/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2447	3	2447	3	0.00
20/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2457	3	2457	3	0.00
20/09/2017	R212 On 03-May-18			Bond Future	155.15	154.8745	155.1464	154.8745	0.00
20/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	866	1	866	1	0.00
20/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	846	1	846	1	0.00
20/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	856	1	856	1	0.00
20/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
20/09/2017	R213 On 02-November-17			Bond Future	9.10	85.0931	9.1046	85.0931	62,290.00
20/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2235	2	2235	2	0.00
20/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2281	2	2281	2	0.00
20/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2188	2	2188	2	0.00
20/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	617	1	617	1	0.00
20/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	597	1	597	1	0.00
20/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	578	1	578	1	0.00
20/09/2017	R213 On 01-February-18			Bond Future	9.16	86.6578	9.1588	86.6578	0.00
20/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3135	3	3135	3	0.00
20/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3093	3	3093	3	0.00
20/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3052	3	3052	3	0.00
20/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1376	1	1376	1	0.00
20/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1399	1	1399	1	0.00
20/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1352	1	1352	1	0.00
20/09/2017	R213 On 03-May-18			Bond Future	9.21	84.7217	9.2082	84.7217	0.00
20/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4160	4	4160	4	0.00
20/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4201	4	4201	4	0.00
20/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4241	4	4241	4	0.00
20/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1843	2	1843	2	0.00
20/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1889	2	1889	2	0.00
20/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1866	2	1866	2	0.00
20/09/2017	R214 On 02-November-17			Bond Future	9.62	72.2679	9.6209	72.2679	43,682.00
20/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1252	1	1252	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
20/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1319	1	1319	1	0.00
20/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1286	1	1286	1	0.00
20/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1504	2	1504	2	0.00
20/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1542	2	1542	2	0.00
20/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1467	2	1467	2	0.00
20/09/2017	R214 On 01-February-18			Bond Future	9.68	73.5968	9.6779	73.5968	0.00
20/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2860	3	2860	3	0.00
20/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2939	3	2939	3	0.00
20/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2899	3	2899	3	0.00
20/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1851	2	1851	2	0.00
20/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1823	2	1823	2	0.00
20/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1880	2	1880	2	0.00
20/09/2017	R214 On 03-May-18			Bond Future	9.73	71.6710	9.7307	71.6710	0.00
20/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4097	4	4097	4	0.00
20/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4136	4	4136	4	0.00
20/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4058	4	4058	4	0.00
20/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2435	3	2435	3	0.00
20/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2408	2	2408	2	0.00
20/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2381	2	2381	2	0.00
20/09/2017	R248 On 02-November-17			Bond Future	9.71	92.1129	9.7071	92.1129	85,474.00
20/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1607	2	1607	2	0.00
20/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1566	1	1566	1	0.00
20/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1525	1	1525	1	0.00
20/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2128	2	2128	2	0.00
20/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2029	2	2029	2	0.00
20/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2078	2	2078	2	0.00
20/09/2017	R248 On 01-February-18			Bond Future	9.77	93.8068	9.7667	93.8068	170.00
20/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3674	4	3674	4	0.00
20/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3771	4	3771	4	0.00
20/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3722	4	3722	4	0.00
20/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2597	3	2597	3	0.00
20/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2522	3	2522	3	0.00
20/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2560	3	2560	3	0.00
20/09/2017	R248 On 03-May-18			Bond Future	9.82	91.1163	9.8220	91.1163	0.00

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20/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5346	5	5346	5	0.00
20/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5297	5	5297	5	0.00
20/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5248	5	5248	5	0.00
20/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3261	3	3261	3	0.00
20/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3295	3	3295	3	0.00
20/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3226	3	3226	3	0.00