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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
21/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	2025 On 02-November-17			Bond Future	130.19	130.1137	130.1917	130.1137	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
21/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2778	3	2778	3	0.00
21/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2788	3	2788	3	0.00
21/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2768	3	2768	3	0.00
21/09/2017	2025 On 01-February-18			Bond Future	131.29	131.2144	131.2935	131.2144	0.00
21/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2606	3	2606	3	0.00
21/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2586	3	2586	3	0.00
21/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2596	3	2596	3	0.00
21/09/2017	2025 On 03-May-18			Bond Future	133.79	133.7081	133.7900	133.7081	0.00
21/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	570	0	570	0	0.00
21/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	580	0	580	0	0.00
21/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	590	1	590	1	0.00
21/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2029 On 02-November-17			Bond Future	100.05	100.0538	100.0464	100.0538	1,370.00
21/09/2017	2029 On 01-February-18			Bond Future	101.92	101.9289	101.9212	101.9289	0.00
21/09/2017	2029 On 03-May-18			Bond Future	102.84	102.8490	102.8421	102.8490	0.00
21/09/2017	2030 On 02-November-17			Bond Future	9.03	94.7143	9.0328	94.7143	58,574.00
21/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2097	2	2097	2	0.00
21/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2164	2	2164	2	0.00
21/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2231	2	2231	2	0.00
21/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 01-February-18			Bond Future	9.08	92.4510	9.0842	92.4510	0.00
21/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1989	2	1989	2	0.00
21/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2055	2	2055	2	0.00
21/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1923	2	1923	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
21/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 03-May-18			Bond Future	9.14	94.1719	9.1386	94.1719	0.00
21/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2319	2	2319	2	0.00
21/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2448	3	2448	3	0.00
21/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2384	3	2384	3	0.00
21/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
21/09/2017	2032 On 02-November-17			Bond Future	9.25	93.0466	9.2501	93.0466	33,466.00
21/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2374	2	2374	2	0.00
21/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2424	2	2424	2	0.00
21/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2475	3	2475	3	0.00
21/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	646	1	646	1	0.00
21/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	690	1	690	1	0.00
21/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	667	1	667	1	0.00
21/09/2017	2032 On 01-February-18			Bond Future	9.31	94.7574	9.3068	94.7574	0.00
21/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2349	2	2349	2	7,800.00
21/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3464	4	3464	4	0.00
21/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1995	2	1995	2	7,500.00
21/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3419	3	3419	3	0.00
21/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3374	3	3374	3	0.00
21/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2941	3	2941	3	750.00
21/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2736	3	2736	3	6,800.00
21/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1592	2	1592	2	0.00
21/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2782	3	2782	3	0.00
21/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1618	2	1618	2	0.00
21/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1902	2	1902	2	0.00
21/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2058	2	2058	2	0.00
21/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1566	2	1566	2	0.00
21/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2399	2	2399	2	0.00
21/09/2017	2032 On 03-May-18			Bond Future	9.36	92.3644	9.3625	92.3644	0.00
21/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4576	5	4576	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
21/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4620	5	4620	5	0.00
21/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4664	5	4664	5	0.00
21/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2135	2	2135	2	0.00
21/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2186	2	2186	2	0.00
21/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2160	2	2160	2	0.00
21/09/2017	2033 On 02-November-17			Bond Future	104.45	104.7299	104.4468	104.7299	5,234.00
21/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5633	5	5633	5	0.00
21/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5623	5	5623	5	0.00
21/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5643	5	5643	5	0.00
21/09/2017	2033 On 01-February-18			Bond Future	106.40	106.6927	106.4040	106.6927	0.00
21/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3246	3	3246	3	0.00
21/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3256	3	3256	3	0.00
21/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3236	3	3236	3	0.00
21/09/2017	2033 On 03-May-18			Bond Future	107.34	107.6336	107.3404	107.6336	0.00
21/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	350	0	350	0	0.00
21/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	360	0	360	0	0.00
21/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	370	0	370	0	0.00
21/09/2017	2037 On 02-November-17			Bond Future	9.58	92.7998	9.5809	92.7998	53,958.00
21/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1984	2	1984	2	0.00
21/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2029	2	2029	2	0.00
21/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1939	2	1939	2	0.00
21/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1384	1	1384	1	0.00
21/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1348	1	1348	1	0.00
21/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1314	1	1314	1	0.00
21/09/2017	2037 On 01-February-18			Bond Future	9.64	90.2511	9.6393	90.2511	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
21/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3514	3	3514	3	0.00
21/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3422	3	3422	3	0.00
21/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3468	3	3468	3	0.00
21/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2076	2	2076	2	0.00
21/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2013	2	2013	2	0.00
21/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2044	2	2044	2	0.00
21/09/2017	2037 On 03-May-18			Bond Future	9.70	91.9309	9.7002	91.9309	0.00
21/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4793	5	4793	5	0.00
21/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4885	5	4885	5	0.00
21/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4838	5	4838	5	0.00
21/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2675	3	2675	3	0.00
21/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2705	3	2705	3	0.00
21/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2645	3	2645	3	0.00
21/09/2017	2038 On 02-November-17			Bond Future	128.79	128.7950	128.7853	128.7950	19,634.00
21/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8025	8	8025	8	0.00
21/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8035	8	8035	8	0.00
21/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8015	8	8015	8	0.00
21/09/2017	2038 On 01-February-18			Bond Future	129.69	129.7037	129.6935	129.7037	0.00
21/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7236	7	7236	7	0.00
21/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7256	7	7256	7	0.00
21/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7246	7	7246	7	0.00
21/09/2017	2038 On 03-May-18			Bond Future	132.16	132.1687	132.1596	132.1687	0.00
21/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	110	0	110	0	0.00
21/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	130	0	130	0	0.00
21/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	120	0	120	0	0.00

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21/09/2017	2040 On 02-November-17			Bond Future	9.72	95.8640	9.7168	95.8640	16,396.00
21/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1551	2	1551	2	0.00
21/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1512	2	1512	2	0.00
21/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1591	2	1591	2	0.00
21/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2088	2	2088	2	0.00
21/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2040	2	2040	2	0.00
21/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	1993	2	1993	2	0.00
21/09/2017	2040 On 01-February-18			Bond Future	9.78	93.1212	9.7773	93.1212	0.00
21/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3357	3	3357	3	0.00
21/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3449	3	3449	3	0.00
21/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3403	3	3403	3	0.00
21/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2540	3	2540	3	0.00
21/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2503	3	2503	3	0.00
21/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2578	3	2578	3	0.00
21/09/2017	2040 On 03-May-18			Bond Future	9.84	94.8545	9.8402	94.8545	0.00
21/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	5017	5	5017	5	0.00
21/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5064	5	5064	5	0.00
21/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4970	5	4970	5	0.00
21/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3160	3	3160	3	0.00
21/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3127	3	3127	3	0.00
21/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3093	3	3093	3	0.00
21/09/2017	2044 On 02-November-17			Bond Future	9.74	93.0331	9.7410	93.0331	26,425.00
21/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1491	2	1491	2	0.00
21/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1569	2	1569	2	0.00
21/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1529	2	1529	2	0.00
21/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2148	2	2148	2	0.00
21/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2100	2	2100	2	0.00
21/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2197	2	2197	2	0.00
21/09/2017	2044 On 01-February-18			Bond Future	9.80	90.3634	9.7995	90.3634	0.00
21/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3407	3	3407	3	0.00
21/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3454	3	3454	3	0.00
21/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3501	4	3501	4	0.00
21/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2561	3	2561	3	0.00
21/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2637	3	2637	3	0.00

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21/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2599	3	2599	3	0.00
21/09/2017	2044 On 03-May-18			Bond Future	9.86	92.0453	9.8602	92.0453	0.00
21/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5200	5	5200	5	0.00
21/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5152	5	5152	5	0.00
21/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5104	5	5104	5	0.00
21/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3157	3	3157	3	0.00
21/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3191	3	3191	3	0.00
21/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3123	3	3123	3	0.00
21/09/2017	2046 On 02-November-17			Bond Future	124.13	124.1430	124.1340	124.1430	21,292.00
21/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12166	12	12166	12	0.00
21/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12186	12	12186	12	0.00
21/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12176	12	12176	12	0.00
21/09/2017	2046 On 01-February-18			Bond Future	126.46	126.4695	126.4602	126.4695	0.00
21/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6440	6	6440	6	0.00
21/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6450	6	6450	6	0.00
21/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6460	6	6460	6	0.00
21/09/2017	2046 On 03-May-18			Bond Future	127.27	127.2750	127.2665	127.2750	0.00
21/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	673	1	673	1	0.00
21/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	683	1	683	1	0.00
21/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	663	1	663	1	0.00
21/09/2017	2050 On 02-November-17			Bond Future	132.22	132.2249	132.2153	132.2249	22,507.00
21/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12435	12	12435	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
21/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12445	12	12445	12	0.00
21/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12455	12	12455	12	0.00
21/09/2017	2050 On 01-February-18			Bond Future	133.02	133.0297	133.0196	133.0297	0.00
21/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7220	7	7220	7	0.00
21/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7210	7	7210	7	0.00
21/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7230	7	7230	7	0.00
21/09/2017	2050 On 03-May-18			Bond Future	135.55	135.5578	135.5488	135.5578	0.00
21/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
21/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	81	0	81	0	0.00
21/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	61	0	61	0	0.00
21/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	71	0	71	0	0.00
21/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	AL37 On 02-November-17			Index Future	561.59	563.2270	561.5910	563.2270	0.00
21/09/2017	AL37 On 01-February-18			Index Future	571.92	573.5820	571.9170	573.5820	0.00
21/09/2017	AL37 On 03-May-18			Index Future	582.56	584.2610	582.5640	584.2610	0.00
21/09/2017	AL7T On 02-November-17			Index Future	647.82	649.5330	647.8210	649.5330	0.00
21/09/2017	AL7T On 01-February-18			Index Future	659.73	661.4760	659.7320	661.4760	0.00
21/09/2017	AL7T On 03-May-18			Index Future	672.01	673.7900	672.0140	673.7900	0.00
21/09/2017	ALBI On 02-November-17			Index Future	582.20	582.7820	582.2010	582.7820	929.00
21/09/2017	ALBI On 01-February-18			Index Future	592.91	593.4970	592.9050	593.4970	0.00
21/09/2017	ALBI On 03-May-18			Index Future	603.94	604.5460	603.9430	604.5460	0.00
21/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	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
21/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	EL28 On 02-November-17			Bond Future	127.52	127.4133	127.5232	127.4133	0.00
21/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/09/2017	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
21/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6357	6	6357	6	0.00
21/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6367	6	6367	6	0.00
21/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6347	6	6347	6	0.00
21/09/2017	EL28 On 01-February-18			Bond Future	129.91	129.8012	129.9129	129.8012	0.00
21/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2387	2	2387	2	0.00
21/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2397	3	2397	3	0.00
21/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2377	2	2377	2	0.00
21/09/2017	EL28 On 03-May-18			Bond Future	132.38	132.2681	132.3831	132.2681	0.00
21/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	797	1	797	1	0.00
21/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	807	1	807	1	0.00
21/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	817	1	817	1	0.00
21/09/2017	ES33 On 02-November-17			Bond Future	10.64	77.2074	10.6442	77.2074	9,466.00
21/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	222	0	222	0	0.00
21/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	160	0	160	0	0.00
21/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	98	0	98	0	0.00
21/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 01-February-18			Bond Future	10.75	78.6270	10.7452	78.6270	0.00
21/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1472	1	1472	1	0.00
21/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1531	1	1531	1	0.00
21/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1591	2	1591	2	0.00
21/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 03-May-18			Bond Future	10.84	76.2993	10.8438	76.2993	0.00
21/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2095	2	2095	2	0.00
21/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2211	2	2211	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
21/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2153	2	2153	2	0.00
21/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
21/09/2017	ES42 On 02-November-17			Bond Future	10.93	79.6357	10.9344	79.6357	7,957.00
21/09/2017	ES42 On 01-February-18			Bond Future	11.03	81.0999	11.0335	81.0999	0.00
21/09/2017	ES42 On 03-May-18			Bond Future	11.14	78.3483	11.1351	78.3483	0.00
21/09/2017	GOVI On 02-November-17			GOVI	580.83	581.5520	580.8250	581.5520	671.00
21/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	83650	9	83650	9	0.00
21/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	83750	9	83750	9	0.00
21/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	83850	9	83850	9	0.00
21/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 01-February-18			GOVI	591.50	592.2440	591.5040	592.2440	0.00
21/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	104740	11	104740	11	0.00
21/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	104640	11	104640	11	0.00
21/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	104840	11	104840	11	0.00
21/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 03-May-18			GOVI	602.52	603.2700	602.5160	603.2700	0.00
21/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	122460	13	122460	13	0.00
21/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	122260	13	122260	13	0.00
21/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	122360	13	122360	13	0.00
21/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
21/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
21/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2017	IGOV On 02-November-17			Index Future	250.65	250.6820	250.6510	250.6820	1,166.00
21/09/2017	IGOV On 01-February-18			Index Future	255.35	255.3800	255.3480	255.3800	0.00
21/09/2017	IGOV On 03-May-18			Index Future	260.20	260.2330	260.2040	260.2330	0.00
21/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
21/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00

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21/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7594	99.7596	99.7594	0.00
21/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.66	99.6185	99.6646	99.6185	0.00
21/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.74	99.6578	99.7423	99.6578	0.00
21/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.82	99.6986	99.8230	99.6986	0.00
21/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
21/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9022	98.9460	98.9022	0.00
21/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.44	98.3535	98.4398	98.3535	0.00
21/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.29	98.1647	98.2894	98.1647	0.00
21/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.60	98.4300	98.6000	98.4300	0.00
21/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.93	98.7227	98.9281	98.7227	0.00
21/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.24	99.0033	99.2436	99.0033	0.00
21/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.59	99.3131	99.5882	99.3131	0.00
21/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.49	95.1337	95.4853	95.1337	0.00
21/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.65	94.2996	94.6470	94.2996	0.00
21/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.78	93.4346	93.7799	93.4346	0.00
21/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.89	93.5526	93.8894	93.5526	0.00
21/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.04	95.7016	96.0363	95.7016	51.00
21/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.13	95.7879	96.1318	95.7879	0.00
21/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.28	96.9388	97.2800	96.9388	0.00
21/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.46	99.1198	99.4558	99.1198	0.00
21/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.88	93.6027	93.8831	93.6027	0.00
21/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.88	90.5874	90.8805	90.5874	0.00
21/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.63	89.3218	89.6272	89.3218	0.00
21/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.80	91.4988	91.7960	91.4988	0.00
21/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.59	95.3106	95.5931	95.3106	0.00
21/09/2017	IS10 On 15-March-27			Interest Rate Swap	94.15	93.8665	94.1497	93.8665	0.00
21/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.22	95.9536	96.2176	95.9536	0.00
21/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.96	99.7097	99.9598	99.7097	0.00
21/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
21/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/09/2017	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
21/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
21/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
21/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
21/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
21/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
21/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
21/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
21/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
21/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
21/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
21/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
21/09/2017	R023 On 02-November-17			Bond Future	7.77	101.6992	7.7662	101.6992	57,357.00
21/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3339	4	3339	4	0.00
21/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3380	4	3380	4	0.00
21/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3420	4	3420	4	0.00
21/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	6	0	6	0	0.00
21/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	5	0	5	0	0.00
21/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	6	0	6	0	0.00
21/09/2017	R023 On 01-February-18			Bond Future	7.79	103.5691	7.7896	103.5691	0.00
21/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2495	3	2495	3	0.00
21/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2527	3	2527	3	0.00
21/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2463	3	2463	3	0.00
21/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	350	0	350	0	0.00
21/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	341	0	341	0	0.00
21/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	333	0	333	0	0.00
21/09/2017	R023 On 03-May-18			Bond Future	7.80	101.5673	7.8033	101.5673	0.00
21/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2489	3	2489	3	0.00
21/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2544	3	2544	3	0.00
21/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2517	3	2517	3	0.00
21/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	646	1	646	1	0.00
21/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	657	1	657	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
21/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	668	1	668	1	0.00
21/09/2017	R035 On 02-November-17			Bond Future	9.47	96.6012	9.4674	96.6012	37,174.00
21/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	1067	1	1067	1	0.00
21/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	987	1	987	1	0.00
21/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1147	1	1147	1	0.00
21/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 01-February-18			Bond Future	9.53	98.3775	9.5292	98.3775	0.00
21/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1588	2	1588	2	0.00
21/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1743	2	1743	2	0.00
21/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1666	2	1666	2	0.00
21/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 03-May-18			Bond Future	9.59	95.7086	9.5863	95.7086	0.00
21/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2431	2	2431	2	0.00
21/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2507	2	2507	2	0.00
21/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2355	2	2355	2	0.00
21/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R186 On 02-November-17			Bond Future	8.46	117.0706	8.4592	117.0706	135,556.00
21/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2407	3	2407	3	0.00
21/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3088	3	3088	3	0.00
21/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3198	3	3198	3	0.00
21/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3764	4	3764	4	0.00
21/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1711	2	1711	2	0.00
21/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3143	3	3143	3	0.00
21/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	277	0	277	0	0.00
21/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	760	1	760	1	3,750.00
21/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	169	0	169	0	5,000.00
21/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	256	0	256	0	0.00
21/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	454	0	454	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
21/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	266	0	266	0	0.00
21/09/2017	R186 On 01-February-18			Bond Future	8.50	113.9232	8.5019	113.9232	198.00
21/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	345	0	345	0	1,460.00
21/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1936	2	1936	2	1,460.00
21/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4018	4	4018	4	0.00
21/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5282	6	5282	6	0.00
21/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3828	4	3828	4	0.00
21/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2891	3	2891	3	0.00
21/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3923	4	3923	4	0.00
21/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3875	4	3875	4	0.00
21/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	843	1	843	1	0.00
21/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	778	1	778	1	6,200.00
21/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1261	1	1261	1	820.00
21/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	461	0	461	0	820.00
21/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	810	1	810	1	0.00
21/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	826	1	826	1	0.00
21/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1949	2	1949	2	0.00
21/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5482	5	5482	5	0.00
21/09/2017	R186 On 03-May-18			Bond Future	8.54	116.0439	8.5442	116.0439	0.00
21/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4065	4	4065	4	0.00
21/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4023	4	4023	4	0.00
21/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3982	4	3982	4	0.00
21/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1625	2	1625	2	0.00
21/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1647	2	1647	2	0.00
21/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1604	2	1604	2	0.00
21/09/2017	R197 On 02-November-17			Bond Future	301.65	301.6707	301.6470	301.6707	2,350.00
21/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3513	3	3513	3	0.00
21/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3503	3	3503	3	0.00
21/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3523	3	3523	3	0.00
21/09/2017	R197 On 01-February-18			Bond Future	300.33	300.3504	300.3257	300.3504	0.00
21/09/2017	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
21/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1334	1	1334	1	0.00
21/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1344	1	1344	1	0.00
21/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1354	1	1354	1	0.00
21/09/2017	R197 On 03-May-18			Bond Future	306.04	306.0584	306.0360	306.0584	0.00
21/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1596	2	1596	2	0.00
21/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1576	2	1576	2	0.00
21/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1586	2	1586	2	0.00
21/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R202 On 02-November-17			Bond Future	241.36	241.3740	241.3563	241.3740	28,647.00
21/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12544	13	12544	13	0.00
21/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12554	13	12554	13	0.00
21/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12534	13	12534	13	0.00
21/09/2017	R202 On 01-February-18			Bond Future	242.17	242.1934	242.1748	242.1934	0.00
21/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	558	1	558	1	0.00
21/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	560	1	560	1	0.00
21/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	561	1	561	1	0.00
21/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7455	7	7455	7	0.00
21/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7447	7	7447	7	0.00
21/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7463	7	7463	7	0.00
21/09/2017	R202 On 03-May-18			Bond Future	246.78	246.7963	246.7797	246.7963	0.00
21/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3210	3	3210	3	0.00
21/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3206	3	3206	3	0.00
21/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3201	3	3201	3	0.00
21/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3911	4	3911	4	0.00
21/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3901	4	3901	4	0.00
21/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3906	4	3906	4	0.00
21/09/2017	R204 On 02-November-17			Bond Future	6.80	104.3462	6.7971	104.3462	45,060.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2503	3	2503	3	0.00
21/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2509	3	2509	3	0.00
21/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2497	3	2497	3	0.00
21/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1492	1	1492	1	0.00
21/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1488	1	1488	1	0.00
21/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1483	1	1483	1	0.00
21/09/2017	R204 On 01-February-18			Bond Future	6.61	102.2268	6.6052	102.2268	0.00
21/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3480	4	3480	4	0.00
21/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3488	4	3488	4	0.00
21/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3484	4	3484	4	0.00
21/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2935	3	2935	3	0.00
21/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2931	3	2931	3	0.00
21/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2939	3	2939	3	0.00
21/09/2017	R204 On 03-May-18			Bond Future	6.23	104.1297	6.2282	104.1297	0.00
21/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4796	5	4796	5	0.00
21/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4799	5	4799	5	0.00
21/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4793	5	4793	5	0.00
21/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4278	4	4278	4	0.00
21/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4275	4	4275	4	0.00
21/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4272	4	4272	4	0.00
21/09/2017	R207 On 02-November-17			Bond Future	7.08	102.7480	7.0756	102.7480	41,067.00
21/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1886	2	1886	2	0.00
21/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1926	2	1926	2	0.00
21/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1906	2	1906	2	0.00
21/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R207 On 01-February-18			Bond Future	7.02	100.9961	7.0202	100.9961	0.00
21/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1091	1	1091	1	0.00
21/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1122	1	1122	1	0.00
21/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1107	1	1107	1	0.00
21/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	60	0	60	0	0.00
21/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	56	0	56	0	0.00
21/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	58	0	58	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
21/09/2017	R207 On 03-May-18			Bond Future	6.95	102.8761	6.9485	102.8761	0.00
21/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1098	1	1098	1	0.00
21/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1085	1	1085	1	0.00
21/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1073	1	1073	1	0.00
21/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	113	0	113	0	0.00
21/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	116	0	116	0	0.00
21/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	111	0	111	0	0.00
21/09/2017	R208 On 02-November-17			Bond Future	7.32	99.2420	7.3235	99.2420	32,186.00
21/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2528	3	2528	3	0.00
21/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2499	3	2499	3	0.00
21/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2471	3	2471	3	0.00
21/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R208 On 01-February-18			Bond Future	7.31	101.0668	7.3147	101.0668	0.00
21/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1580	2	1580	2	0.00
21/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1603	2	1603	2	0.00
21/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1558	2	1558	2	0.00
21/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	158	0	158	0	0.00
21/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	154	0	154	0	0.00
21/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	149	0	149	0	0.00
21/09/2017	R208 On 03-May-18			Bond Future	7.29	99.5470	7.2939	99.5470	0.00
21/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1499	2	1499	2	0.00
21/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1538	2	1538	2	0.00
21/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1518	2	1518	2	0.00
21/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	283	0	283	0	0.00
21/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	289	0	289	0	0.00
21/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	295	0	295	0	0.00
21/09/2017	R209 On 02-November-17			Bond Future	9.42	73.1503	9.4184	73.1503	125,454.00
21/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1679	2	1679	2	0.00
21/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	4022	4	4022	4	0.00
21/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1760	2	1760	2	0.00
21/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2707	3	2707	3	0.00
21/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1719	2	1719	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
21/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1926	2	1926	2	0.00
21/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1024	1	1024	1	1,350.00
21/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	329	0	329	0	2,248.00
21/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7464	7	7464	7	0.00
21/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	7	0	7	0	2,800.00
21/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3372	3	3372	3	0.00
21/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	492	1	492	1	6,500.00
21/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	963	1	963	1	0.00
21/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	834	1	834	1	1,350.00
21/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1633	2	1633	2	0.00
21/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8294	8	8294	8	0.00
21/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	990	1	990	1	0.00
21/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3277	3	3277	3	0.00
21/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	15	0	15	0	1,300.00
21/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	316	0	316	0	1,350.00
21/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	203	0	203	0	1,138.00
21/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	936	1	936	1	0.00
21/09/2017	R209 On 01-February-18			Bond Future	9.47	74.4953	9.4711	74.4953	0.00
21/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3112	3	3112	3	0.00
21/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4852	5	4852	5	0.00
21/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3703	4	3703	4	0.00
21/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3194	3	3194	3	0.00
21/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3153	3	3153	3	0.00
21/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4381	4	4381	4	0.00
21/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	929	1	929	1	7,500.00
21/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	776	1	776	1	3,000.00
21/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1205	1	1205	1	7,500.00
21/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1497	2	1497	2	0.00
21/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1522	2	1522	2	0.00
21/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1473	1	1473	1	0.00
21/09/2017	R209 On 03-May-18			Bond Future	9.52	72.7328	9.5227	72.7328	0.00
21/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4225	4	4225	4	0.00
21/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4265	4	4265	4	0.00
21/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4185	4	4185	4	0.00

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21/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2105	2	2105	2	0.00
21/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2056	2	2056	2	0.00
21/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2081	2	2081	2	0.00
21/09/2017	R210 On 02-November-17			Bond Future	185.38	185.2253	185.3812	185.2253	2,179.00
21/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6689	7	6689	7	0.00
21/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6709	7	6709	7	0.00
21/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6699	7	6699	7	0.00
21/09/2017	R210 On 01-February-18			Bond Future	188.86	188.6965	188.8550	188.6965	0.00
21/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3525	4	3525	4	0.00
21/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3515	4	3515	4	0.00
21/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3505	4	3505	4	0.00
21/09/2017	R210 On 03-May-18			Bond Future	190.02	189.8600	190.0232	189.8600	0.00
21/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1427	2	1427	2	0.00
21/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1417	2	1417	2	0.00
21/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1437	2	1437	2	0.00
21/09/2017	R212 On 02-November-17			Bond Future	151.26	151.4528	151.2563	151.4528	4,064.00
21/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1154	1	1154	1	0.00
21/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1164	1	1164	1	0.00
21/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1144	1	1144	1	0.00
21/09/2017	R212 On 01-February-18			Bond Future	152.05	152.2529	152.0524	152.2529	0.00
21/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/09/2017	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
21/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2638	2	2638	2	0.00
21/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2648	2	2648	2	0.00
21/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2658	2	2658	2	0.00
21/09/2017	R212 On 03-May-18			Bond Future	154.94	155.1464	154.9435	155.1464	0.00
21/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	663	1	663	1	0.00
21/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	643	1	643	1	0.00
21/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	653	1	653	1	0.00
21/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
21/09/2017	R213 On 02-November-17			Bond Future	9.12	85.2466	9.1193	85.2466	62,290.00
21/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2152	2	2152	2	0.00
21/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2198	2	2198	2	0.00
21/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2107	2	2107	2	0.00
21/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	634	1	634	1	0.00
21/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	614	1	614	1	0.00
21/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	594	1	594	1	0.00
21/09/2017	R213 On 01-February-18			Bond Future	9.17	86.8140	9.1739	86.8140	0.00
21/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3063	3	3063	3	0.00
21/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3022	3	3022	3	0.00
21/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2981	3	2981	3	0.00
21/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1405	1	1405	1	0.00
21/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1429	1	1429	1	0.00
21/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1381	1	1381	1	0.00
21/09/2017	R213 On 03-May-18			Bond Future	9.22	84.8807	9.2238	84.8807	0.00
21/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4089	4	4089	4	0.00
21/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4129	4	4129	4	0.00
21/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4169	4	4169	4	0.00
21/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1874	2	1874	2	0.00
21/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1920	2	1920	2	0.00
21/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1897	2	1897	2	0.00
21/09/2017	R214 On 02-November-17			Bond Future	9.62	72.3926	9.6153	72.3926	43,682.00
21/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1255	1	1255	1	0.00

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21/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1323	1	1323	1	0.00
21/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1289	1	1289	1	0.00
21/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1467	2	1467	2	0.00
21/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1505	2	1505	2	0.00
21/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1431	1	1431	1	0.00
21/09/2017	R214 On 01-February-18			Bond Future	9.67	73.7237	9.6721	73.7237	0.00
21/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2875	3	2875	3	0.00
21/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2954	3	2954	3	0.00
21/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2914	3	2914	3	0.00
21/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1826	2	1826	2	0.00
21/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1798	2	1798	2	0.00
21/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1855	2	1855	2	0.00
21/09/2017	R214 On 03-May-18			Bond Future	9.72	71.8001	9.7247	71.8001	0.00
21/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4115	4	4115	4	0.00
21/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4154	4	4154	4	0.00
21/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4076	4	4076	4	0.00
21/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2412	2	2412	2	0.00
21/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2385	2	2385	2	0.00
21/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2358	2	2358	2	0.00
21/09/2017	R248 On 02-November-17			Bond Future	9.71	92.3171	9.7065	92.3171	85,474.00
21/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1589	2	1589	2	0.00
21/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1548	2	1548	2	0.00
21/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1507	2	1507	2	0.00
21/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2104	2	2104	2	0.00
21/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2005	2	2005	2	0.00
21/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2054	2	2054	2	0.00
21/09/2017	R248 On 01-February-18			Bond Future	9.77	94.0145	9.7661	94.0145	170.00
21/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3665	4	3665	4	0.00
21/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3763	4	3763	4	0.00
21/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3714	4	3714	4	0.00
21/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2583	3	2583	3	0.00
21/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2509	3	2509	3	0.00
21/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2546	3	2546	3	0.00
21/09/2017	R248 On 03-May-18			Bond Future	9.82	91.3278	9.8213	91.3278	0.00

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21/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5340	5	5340	5	0.00
21/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5291	5	5291	5	0.00
21/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5242	5	5242	5	0.00
21/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3249	3	3249	3	0.00
21/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3284	3	3284	3	0.00
21/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3214	3	3214	3	0.00