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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
22/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	2025 On 02-November-17			Bond Future	130.18	130.1917	130.1826	130.1917	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
22/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2787	3	2787	3	0.00
22/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2797	3	2797	3	0.00
22/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2777	3	2777	3	0.00
22/09/2017	2025 On 01-February-18			Bond Future	131.28	131.2935	131.2843	131.2935	0.00
22/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2616	3	2616	3	0.00
22/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2596	3	2596	3	0.00
22/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2606	3	2606	3	0.00
22/09/2017	2025 On 03-May-18			Bond Future	133.78	133.7900	133.7786	133.7900	0.00
22/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	559	1	559	1	0.00
22/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	569	1	569	1	0.00
22/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	579	1	579	1	0.00
22/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2029 On 02-November-17			Bond Future	100.14	100.0464	100.1422	100.0464	1,370.00
22/09/2017	2029 On 01-February-18			Bond Future	102.02	101.9212	102.0187	101.9212	0.00
22/09/2017	2029 On 03-May-18			Bond Future	102.94	102.8421	102.9399	102.8421	0.00
22/09/2017	2030 On 02-November-17			Bond Future	9.03	94.5769	9.0272	94.5769	58,592.00
22/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2136	2	2136	2	0.00
22/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2203	2	2203	2	0.00
22/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2270	2	2270	2	0.00
22/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 01-February-18			Bond Future	9.08	92.3110	9.0783	92.3110	0.00
22/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2029	2	2029	2	0.00
22/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2095	2	2095	2	0.00
22/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1962	2	1962	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
22/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 03-May-18			Bond Future	9.13	94.0293	9.1327	94.0293	0.00
22/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2359	2	2359	2	0.00
22/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2488	2	2488	2	0.00
22/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2423	2	2423	2	0.00
22/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2032 On 02-November-17			Bond Future	9.25	92.9753	9.2495	92.9753	32,988.00
22/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2363	2	2363	2	0.00
22/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2413	2	2413	2	0.00
22/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2464	2	2464	2	0.00
22/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	630	1	630	1	0.00
22/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	674	1	674	1	0.00
22/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	652	1	652	1	0.00
22/09/2017	2032 On 01-February-18			Bond Future	9.31	94.6848	9.3062	94.6848	0.00
22/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2342	2	2342	2	7,800.00
22/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3458	3	3458	3	0.00
22/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1989	2	1989	2	7,500.00
22/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3413	3	3413	3	0.00
22/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3368	3	3368	3	0.00
22/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2935	3	2935	3	750.00
22/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2730	3	2730	3	6,800.00
22/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1581	2	1581	2	0.00
22/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2771	3	2771	3	0.00
22/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1608	2	1608	2	0.00
22/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1891	2	1891	2	0.00
22/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2047	2	2047	2	0.00
22/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1555	2	1555	2	0.00
22/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2387	2	2387	2	0.00
22/09/2017	2032 On 03-May-18			Bond Future	9.36	92.2904	9.3620	92.2904	0.00
22/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4572	5	4572	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
22/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4615	5	4615	5	0.00
22/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4660	5	4660	5	0.00
22/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2127	2	2127	2	0.00
22/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2178	2	2178	2	0.00
22/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2152	2	2152	2	0.00
22/09/2017	2033 On 02-November-17			Bond Future	104.99	104.4468	104.9916	104.4468	5,234.00
22/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5088	6	5088	6	0.00
22/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5078	6	5078	6	0.00
22/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5098	6	5098	6	0.00
22/09/2017	2033 On 01-February-18			Bond Future	106.96	106.4040	106.9590	106.4040	0.00
22/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2691	3	2691	3	0.00
22/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2701	3	2701	3	0.00
22/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2681	3	2681	3	0.00
22/09/2017	2033 On 03-May-18			Bond Future	107.90	107.3404	107.9044	107.3404	0.00
22/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	204	0	204	0	0.00
22/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	194	0	194	0	0.00
22/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	214	0	214	0	0.00
22/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2037 On 02-November-17			Bond Future	9.55	92.8456	9.5549	92.8456	53,958.00
22/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2086	2	2086	2	0.00
22/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2133	2	2133	2	0.00
22/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	2040	2	2040	2	0.00
22/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1274	1	1274	1	0.00
22/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1241	1	1241	1	0.00
22/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1208	1	1208	1	0.00
22/09/2017	2037 On 01-February-18			Bond Future	9.61	90.2975	9.6125	90.2975	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
22/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3634	4	3634	4	0.00
22/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3540	3	3540	3	0.00
22/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3587	3	3587	3	0.00
22/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	1981	2	1981	2	0.00
22/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	1919	2	1919	2	0.00
22/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	1950	2	1950	2	0.00
22/09/2017	2037 On 03-May-18			Bond Future	9.67	91.9783	9.6726	91.9783	0.00
22/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4918	5	4918	5	0.00
22/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	5011	5	5011	5	0.00
22/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4965	5	4965	5	0.00
22/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2584	3	2584	3	0.00
22/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2613	3	2613	3	0.00
22/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2555	3	2555	3	0.00
22/09/2017	2038 On 02-November-17			Bond Future	128.88	128.7853	128.8802	128.7853	19,634.00
22/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7930	8	7930	8	0.00
22/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7940	8	7940	8	0.00
22/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7920	8	7920	8	0.00
22/09/2017	2038 On 01-February-18			Bond Future	129.79	129.6935	129.7903	129.6935	0.00
22/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7140	7	7140	7	0.00
22/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7160	7	7160	7	0.00
22/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7150	7	7150	7	0.00
22/09/2017	2038 On 03-May-18			Bond Future	132.26	132.1596	132.2561	132.1596	0.00
22/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	14	0	14	0	0.00
22/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	34	0	34	0	0.00
22/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	24	0	24	0	0.00

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22/09/2017	2040 On 02-November-17			Bond Future	9.68	95.9126	9.6756	95.9126	17,446.00
22/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1700	2	1700	2	0.00
22/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1659	2	1659	2	0.00
22/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1743	2	1743	2	0.00
22/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	1880	2	1880	2	0.00
22/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	1835	2	1835	2	0.00
22/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	1791	2	1791	2	0.00
22/09/2017	2040 On 01-February-18			Bond Future	9.73	93.1707	9.7348	93.1707	0.00
22/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3551	3	3551	3	0.00
22/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3646	3	3646	3	0.00
22/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3598	3	3598	3	0.00
22/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2375	3	2375	3	0.00
22/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2340	3	2340	3	0.00
22/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2411	3	2411	3	0.00
22/09/2017	2040 On 03-May-18			Bond Future	9.80	94.9050	9.7965	94.9050	0.00
22/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	5229	5	5229	5	0.00
22/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5278	5	5278	5	0.00
22/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	5181	5	5181	5	0.00
22/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3005	3	3005	3	0.00
22/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	2972	3	2972	3	0.00
22/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	2940	3	2940	3	0.00
22/09/2017	2044 On 02-November-17			Bond Future	9.70	92.9943	9.6998	92.9943	26,425.00
22/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1635	1	1635	1	0.00
22/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1718	2	1718	2	0.00
22/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1676	2	1676	2	0.00
22/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	1937	2	1937	2	0.00
22/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	1892	2	1892	2	0.00
22/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	1984	2	1984	2	0.00
22/09/2017	2044 On 01-February-18			Bond Future	9.76	90.3239	9.7571	90.3239	0.00
22/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3603	3	3603	3	0.00
22/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3651	3	3651	3	0.00
22/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3699	4	3699	4	0.00
22/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2395	3	2395	3	0.00
22/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2468	3	2468	3	0.00

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22/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2431	3	2431	3	0.00
22/09/2017	2044 On 03-May-18			Bond Future	9.82	92.0051	9.8166	92.0051	0.00
22/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5417	5	5417	5	0.00
22/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5368	5	5368	5	0.00
22/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5319	5	5319	5	0.00
22/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3002	3	3002	3	0.00
22/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3035	3	3035	3	0.00
22/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	2970	3	2970	3	0.00
22/09/2017	2046 On 02-November-17			Bond Future	124.13	124.1340	124.1260	124.1340	21,292.00
22/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12174	12	12174	12	0.00
22/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12194	12	12194	12	0.00
22/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12184	12	12184	12	0.00
22/09/2017	2046 On 01-February-18			Bond Future	126.45	126.4602	126.4519	126.4602	0.00
22/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6448	6	6448	6	0.00
22/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6458	6	6458	6	0.00
22/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6468	6	6468	6	0.00
22/09/2017	2046 On 03-May-18			Bond Future	127.26	127.2665	127.2563	127.2665	0.00
22/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	684	1	684	1	0.00
22/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	694	1	694	1	0.00
22/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	674	1	674	1	0.00
22/09/2017	2050 On 02-November-17			Bond Future	132.80	132.2153	132.7968	132.2153	22,507.00
22/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	11853	12	11853	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
22/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	11863	12	11863	12	0.00
22/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	11873	12	11873	12	0.00
22/09/2017	2050 On 01-February-18			Bond Future	133.61	133.0196	133.6120	133.0196	0.00
22/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	6628	7	6628	7	0.00
22/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	6618	7	6618	7	0.00
22/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	6638	7	6638	7	0.00
22/09/2017	2050 On 03-May-18			Bond Future	136.15	135.5488	136.1504	135.5488	0.00
22/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	540	0	540	0	0.00
22/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	530	0	530	0	0.00
22/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	520	0	520	0	0.00
22/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
22/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
22/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	AL37 On 02-November-17			Index Future	561.05	561.5910	561.0510	561.5910	0.00
22/09/2017	AL37 On 01-February-18			Index Future	571.37	571.9170	571.3670	571.9170	0.00
22/09/2017	AL37 On 03-May-18			Index Future	582.00	582.5640	581.9990	582.5640	0.00
22/09/2017	AL7T On 02-November-17			Index Future	647.65	647.8210	647.6490	647.8210	0.00
22/09/2017	AL7T On 01-February-18			Index Future	659.56	659.7320	659.5580	659.7320	0.00
22/09/2017	AL7T On 03-May-18			Index Future	671.83	672.0140	671.8310	672.0140	0.00
22/09/2017	ALBI On 02-November-17			Index Future	582.95	582.2010	582.9520	582.2010	929.00
22/09/2017	ALBI On 01-February-18			Index Future	593.67	592.9050	593.6710	592.9050	0.00
22/09/2017	ALBI On 03-May-18			Index Future	604.72	603.9430	604.7180	603.9430	0.00
22/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	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
22/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	EL28 On 02-November-17			Bond Future	127.52	127.5232	127.5169	127.5232	0.00
22/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/09/2017	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
22/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6363	6	6363	6	0.00
22/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6373	6	6373	6	0.00
22/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6353	6	6353	6	0.00
22/09/2017	EL28 On 01-February-18			Bond Future	129.91	129.9129	129.9065	129.9129	0.00
22/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2394	2	2394	2	0.00
22/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2404	2	2404	2	0.00
22/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2384	2	2384	2	0.00
22/09/2017	EL28 On 03-May-18			Bond Future	132.37	132.3831	132.3746	132.3831	0.00
22/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	805	1	805	1	0.00
22/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	815	1	815	1	0.00
22/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	825	1	825	1	0.00
22/09/2017	ES33 On 02-November-17			Bond Future	10.61	77.2454	10.6127	77.2454	9,466.00
22/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	417	0	417	0	0.00
22/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	356	0	356	0	0.00
22/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	294	0	294	0	0.00
22/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 01-February-18			Bond Future	10.71	78.6656	10.7126	78.6656	0.00
22/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1672	1	1672	1	0.00
22/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1731	2	1731	2	0.00
22/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1790	2	1790	2	0.00
22/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 03-May-18			Bond Future	10.81	76.3386	10.8101	76.3386	0.00
22/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	2298	2	2298	2	0.00
22/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2413	2	2413	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
22/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	2356	2	2356	2	0.00
22/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/09/2017	ES42 On 02-November-17			Bond Future	10.89	79.6785	10.8927	79.6785	7,957.00
22/09/2017	ES42 On 01-February-18			Bond Future	10.99	81.1434	10.9903	81.1434	0.00
22/09/2017	ES42 On 03-May-18			Bond Future	11.09	78.3927	11.0905	78.3927	0.00
22/09/2017	GOVI On 02-November-17			GOVI	581.50	580.8250	581.4970	580.8250	671.00
22/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	90370	8	90370	8	0.00
22/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	90470	8	90470	8	0.00
22/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	90570	8	90570	8	0.00
22/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 01-February-18			GOVI	592.19	591.5040	592.1880	591.5040	0.00
22/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	111580	10	111580	10	0.00
22/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	111480	10	111480	10	0.00
22/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	111680	10	111680	10	0.00
22/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 03-May-18			GOVI	603.21	602.5160	603.2080	602.5160	0.00
22/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	129380	12	129380	12	0.00
22/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	129180	12	129180	12	0.00
22/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	129280	12	129280	12	0.00
22/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2017	IGOV On 02-November-17			Index Future	250.82	250.6510	250.8240	250.6510	1,166.00
22/09/2017	IGOV On 01-February-18			Index Future	255.52	255.3480	255.5240	255.3480	0.00
22/09/2017	IGOV On 03-May-18			Index Future	260.38	260.2040	260.3790	260.2040	0.00
22/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
22/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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22/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6646	99.6659	99.6646	0.00
22/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.75	99.7423	99.7522	99.7423	0.00
22/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.83	99.8230	99.8348	99.8230	0.00
22/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
22/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9460	98.9481	98.9460	0.00
22/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.45	98.4398	98.4483	98.4398	0.00
22/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.30	98.2894	98.3016	98.2894	0.00
22/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.61	98.6000	98.6100	98.6000	0.00
22/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.94	98.9281	98.9392	98.9281	0.00
22/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.25	99.2436	99.2525	99.2436	0.00
22/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.60	99.5882	99.5959	99.5882	0.00
22/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.54	95.4853	95.5368	95.4853	0.00
22/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.72	94.6470	94.7218	94.6470	0.00
22/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.88	93.7799	93.8779	93.7799	0.00
22/09/2017	IS05 On 21-September-21			Interest Rate Swap	94.01	93.8894	94.0090	93.8894	0.00
22/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.17	96.0363	96.1703	96.0363	51.00
22/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.28	96.1318	96.2775	96.1318	0.00
22/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.44	97.2800	97.4366	97.2800	0.00
22/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.62	99.4558	99.6193	99.4558	0.00
22/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	IS10 On 17-December-25			Interest Rate Swap	94.02	93.8831	94.0193	93.8831	0.00
22/09/2017	IS10 On 16-March-26			Interest Rate Swap	91.01	90.8805	91.0057	90.8805	0.00
22/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.74	89.6272	89.7394	89.6272	0.00
22/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.90	91.7960	91.8963	91.7960	0.00
22/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.69	95.5931	95.6866	95.5931	0.00
22/09/2017	IS10 On 15-March-27			Interest Rate Swap	94.25	94.1497	94.2456	94.1497	0.00
22/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.31	96.2176	96.3137	96.2176	0.00
22/09/2017	IS10 On 20-September-27			Interest Rate Swap	100.05	99.9598	100.0520	99.9598	0.00
22/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
22/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
22/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	93.1000	7.0200	93.1000	0.00
22/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.1200	7.0000	93.1200	0.00
22/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.2400	6.9000	93.2400	0.00
22/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.2500	6.8600	93.2500	0.00
22/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.3300	6.7900	93.3300	0.00
22/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.3400	6.7500	93.3400	2,500.00
22/09/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	6.7100	6.7000	6.7100	0.00
22/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.4400	6.6700	93.4400	0.00
22/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.4500	6.6700	93.4500	0.00
22/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.4200	6.6900	93.4200	0.00
22/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.3600	6.7300	93.3600	0.00
22/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2900	6.8000	93.2900	0.00
22/09/2017	R023 On 02-November-17			Bond Future	7.79	101.3693	7.7864	101.3693	57,147.00
22/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3253	3	3253	3	0.00
22/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3294	3	3294	3	0.00
22/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3334	3	3334	3	0.00
22/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	6	0	6	0	0.00
22/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	6	0	6	0	0.00
22/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	7	0	7	0	0.00
22/09/2017	R023 On 01-February-18			Bond Future	7.81	103.2332	7.8110	103.2332	0.00
22/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2423	2	2423	2	0.00
22/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2455	3	2455	3	0.00
22/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2392	2	2392	2	0.00
22/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	366	0	366	0	0.00
22/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	358	0	358	0	0.00
22/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	349	0	349	0	0.00
22/09/2017	R023 On 03-May-18			Bond Future	7.83	101.2251	7.8263	101.2251	0.00
22/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2423	2	2423	2	0.00
22/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2478	3	2478	3	0.00
22/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2450	3	2450	3	0.00
22/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	670	1	670	1	0.00
22/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	681	1	681	1	0.00
22/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	693	1	693	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
22/09/2017	R035 On 02-November-17			Bond Future	9.44	96.6475	9.4363	96.6475	37,174.00
22/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	1320	1	1320	1	0.00
22/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	1240	1	1240	1	0.00
22/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1400	1	1400	1	0.00
22/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 01-February-18			Bond Future	9.50	98.4246	9.4971	98.4246	0.00
22/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1845	2	1845	2	0.00
22/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	2001	2	2001	2	0.00
22/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1923	2	1923	2	0.00
22/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 03-May-18			Bond Future	9.55	95.7565	9.5533	95.7565	0.00
22/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2693	2	2693	2	0.00
22/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2769	3	2769	3	0.00
22/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2617	2	2617	2	0.00
22/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R186 On 02-November-17			Bond Future	8.46	116.7613	8.4638	116.7613	135,829.00
22/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2372	2	2372	2	0.00
22/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3053	3	3053	3	0.00
22/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1678	2	1678	2	0.00
22/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3163	3	3163	3	0.00
22/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3729	4	3729	4	0.00
22/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3108	3	3108	3	0.00
22/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	273	0	273	0	0.00
22/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	165	0	165	0	5,000.00
22/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	252	0	252	0	0.00
22/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	758	1	758	1	3,750.00
22/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	451	0	451	0	0.00
22/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	262	0	262	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
22/09/2017	R186 On 01-February-18			Bond Future	8.51	113.6082	8.5067	113.6082	198.00
22/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	337	0	337	0	1,460.00
22/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1913	2	1913	2	1,460.00
22/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3989	4	3989	4	0.00
22/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5250	5	5250	5	0.00
22/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3798	4	3798	4	0.00
22/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2863	3	2863	3	0.00
22/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3893	4	3893	4	0.00
22/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3845	4	3845	4	0.00
22/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	845	1	845	1	0.00
22/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	780	1	780	1	6,200.00
22/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1265	1	1265	1	820.00
22/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	461	0	461	0	820.00
22/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	812	1	812	1	0.00
22/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	828	1	828	1	0.00
22/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1957	2	1957	2	0.00
22/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5505	5	5505	5	0.00
22/09/2017	R186 On 03-May-18			Bond Future	8.55	115.7230	8.5494	115.7230	0.00
22/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4037	4	4037	4	0.00
22/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3996	4	3996	4	0.00
22/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3955	4	3955	4	0.00
22/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1631	2	1631	2	0.00
22/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1653	2	1653	2	0.00
22/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1610	2	1610	2	0.00
22/09/2017	R197 On 02-November-17			Bond Future	301.63	301.6470	301.6256	301.6470	2,350.00
22/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3534	4	3534	4	0.00
22/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3524	4	3524	4	0.00
22/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3544	4	3544	4	0.00
22/09/2017	R197 On 01-February-18			Bond Future	300.30	300.3257	300.3037	300.3257	0.00
22/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 01-February-18	301.68	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
22/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1356	1	1356	1	0.00
22/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1366	1	1366	1	0.00
22/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1376	1	1376	1	0.00
22/09/2017	R197 On 03-May-18			Bond Future	306.01	306.0360	306.0092	306.0360	0.00
22/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1569	2	1569	2	0.00
22/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1549	2	1549	2	0.00
22/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1559	2	1559	2	0.00
22/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R202 On 02-November-17			Bond Future	241.34	241.3563	241.3405	241.3563	28,647.00
22/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12560	13	12560	13	0.00
22/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12570	13	12570	13	0.00
22/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12550	13	12550	13	0.00
22/09/2017	R202 On 01-February-18			Bond Future	242.16	242.1748	242.1587	242.1748	0.00
22/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	550	1	550	1	0.00
22/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	551	1	551	1	0.00
22/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	553	1	553	1	0.00
22/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7462	7	7462	7	0.00
22/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7454	7	7454	7	0.00
22/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7471	7	7471	7	0.00
22/09/2017	R202 On 03-May-18			Bond Future	246.76	246.7797	246.7594	246.7797	0.00
22/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3193	3	3193	3	0.00
22/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3188	3	3188	3	0.00
22/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3184	3	3184	3	0.00
22/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3914	4	3914	4	0.00
22/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3903	4	3903	4	0.00
22/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3909	4	3909	4	0.00
22/09/2017	R204 On 02-November-17			Bond Future	6.85	104.3027	6.8481	104.3027	43,883.00
22/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2448	3	2448	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2454	3	2454	3	0.00
22/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2442	2	2442	2	0.00
22/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1492	1	1492	1	0.00
22/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1487	1	1487	1	0.00
22/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1483	1	1483	1	0.00
22/09/2017	R204 On 01-February-18			Bond Future	6.67	102.1825	6.6712	102.1825	0.00
22/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3438	3	3438	3	0.00
22/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3446	3	3446	3	0.00
22/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3442	3	3442	3	0.00
22/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2948	3	2948	3	0.00
22/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2944	3	2944	3	0.00
22/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2952	3	2952	3	0.00
22/09/2017	R204 On 03-May-18			Bond Future	6.32	104.0846	6.3229	104.0846	0.00
22/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4755	5	4755	5	0.00
22/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4758	5	4758	5	0.00
22/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4752	5	4752	5	0.00
22/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4294	4	4294	4	0.00
22/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4291	4	4291	4	0.00
22/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4288	4	4288	4	0.00
22/09/2017	R207 On 02-November-17			Bond Future	7.12	102.5986	7.1182	102.5986	41,067.00
22/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1801	2	1801	2	0.00
22/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1840	2	1840	2	0.00
22/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1821	2	1821	2	0.00
22/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R207 On 01-February-18			Bond Future	7.07	100.8439	7.0686	100.8439	0.00
22/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1016	1	1016	1	0.00
22/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1046	1	1046	1	0.00
22/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1031	1	1031	1	0.00
22/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	72	0	72	0	0.00
22/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	67	0	67	0	0.00
22/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	69	0	69	0	0.00
22/09/2017	R207 On 03-May-18			Bond Future	7.01	102.7211	7.0051	102.7211	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
22/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1026	1	1026	1	0.00
22/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1013	1	1013	1	0.00
22/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1001	1	1001	1	0.00
22/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	130	0	130	0	0.00
22/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	133	0	133	0	0.00
22/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	127	0	127	0	0.00
22/09/2017	R208 On 02-November-17			Bond Future	7.36	98.9979	7.3649	98.9979	31,771.00
22/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2406	3	2406	3	0.00
22/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2378	2	2378	2	0.00
22/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2350	2	2350	2	0.00
22/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R208 On 01-February-18			Bond Future	7.36	100.8182	7.3598	100.8182	0.00
22/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1478	2	1478	2	0.00
22/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1500	2	1500	2	0.00
22/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1457	2	1457	2	0.00
22/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	180	0	180	0	0.00
22/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	175	0	175	0	0.00
22/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	170	0	170	0	0.00
22/09/2017	R208 On 03-May-18			Bond Future	7.34	99.2938	7.3436	99.2938	0.00
22/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1405	1	1405	1	0.00
22/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1442	2	1442	2	0.00
22/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1424	2	1424	2	0.00
22/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	315	0	315	0	0.00
22/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	321	0	321	0	0.00
22/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	328	0	328	0	0.00
22/09/2017	R209 On 02-November-17			Bond Future	9.39	73.1885	9.3875	73.1885	125,421.00
22/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1793	2	1793	2	0.00
22/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	4203	4	4203	4	0.00
22/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1876	2	1876	2	0.00
22/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2858	3	2858	3	0.00
22/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1834	2	1834	2	0.00
22/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	2049	2	2049	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
22/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1104	1	1104	1	1,350.00
22/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	361	0	361	0	2,248.00
22/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7672	7	7672	7	0.00
22/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	7	0	7	0	2,800.00
22/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3540	3	3540	3	0.00
22/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	430	0	430	0	6,500.00
22/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	865	1	865	1	0.00
22/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	745	1	745	1	1,350.00
22/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1500	2	1500	2	0.00
22/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8083	8	8083	8	0.00
22/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	271	0	271	0	1,350.00
22/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	891	1	891	1	0.00
22/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3096	3	3096	3	0.00
22/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	11	0	11	0	1,300.00
22/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	172	0	172	0	1,138.00
22/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	840	1	840	1	0.00
22/09/2017	R209 On 01-February-18			Bond Future	9.44	74.5342	9.4393	74.5342	0.00
22/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3241	3	3241	3	0.00
22/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3283	3	3283	3	0.00
22/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	5015	5	5015	5	0.00
22/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3845	4	3845	4	0.00
22/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3325	3	3325	3	0.00
22/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4535	4	4535	4	0.00
22/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	868	1	868	1	7,500.00
22/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	722	1	722	1	3,000.00
22/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1131	1	1131	1	7,500.00
22/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1411	1	1411	1	0.00
22/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1435	2	1435	2	0.00
22/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1388	1	1388	1	0.00
22/09/2017	R209 On 03-May-18			Bond Future	9.49	72.7724	9.4900	72.7724	0.00
22/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4358	4	4358	4	0.00
22/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4399	4	4399	4	0.00
22/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4318	4	4318	4	0.00
22/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2018	2	2018	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
22/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	1971	2	1971	2	0.00
22/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	1994	2	1994	2	0.00
22/09/2017	R210 On 02-November-17			Bond Future	185.37	185.3812	185.3688	185.3812	2,179.00
22/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6701	7	6701	7	0.00
22/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6721	7	6721	7	0.00
22/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6711	7	6711	7	0.00
22/09/2017	R210 On 01-February-18			Bond Future	188.84	188.8550	188.8422	188.8550	0.00
22/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3538	4	3538	4	0.00
22/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3528	4	3528	4	0.00
22/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3518	4	3518	4	0.00
22/09/2017	R210 On 03-May-18			Bond Future	190.01	190.0232	190.0074	190.0232	0.00
22/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1443	1	1443	1	0.00
22/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1433	1	1433	1	0.00
22/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1453	1	1453	1	0.00
22/09/2017	R212 On 02-November-17			Bond Future	151.25	151.2563	151.2454	151.2563	4,064.00
22/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1165	1	1165	1	0.00
22/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1175	1	1175	1	0.00
22/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1155	1	1155	1	0.00
22/09/2017	R212 On 01-February-18			Bond Future	152.04	152.0524	152.0412	152.0524	0.00
22/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 01-February-18	154.69	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
22/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2649	3	2649	3	0.00
22/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2659	3	2659	3	0.00
22/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2669	3	2669	3	0.00
22/09/2017	R212 On 03-May-18			Bond Future	154.93	154.9435	154.9299	154.9435	0.00
22/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	650	1	650	1	0.00
22/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	630	1	630	1	0.00
22/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	640	1	640	1	0.00
22/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
22/09/2017	R213 On 02-November-17			Bond Future	9.11	85.1475	9.1136	85.1475	62,290.00
22/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2166	2	2166	2	0.00
22/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2212	2	2212	2	0.00
22/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2120	2	2120	2	0.00
22/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	609	1	609	1	0.00
22/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	589	1	589	1	0.00
22/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	570	1	570	1	0.00
22/09/2017	R213 On 01-February-18			Bond Future	9.17	86.7130	9.1680	86.7130	0.00
22/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3080	3	3080	3	0.00
22/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3039	3	3039	3	0.00
22/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2998	3	2998	3	0.00
22/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1383	1	1383	1	0.00
22/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1407	1	1407	1	0.00
22/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1360	1	1360	1	0.00
22/09/2017	R213 On 03-May-18			Bond Future	9.22	84.7777	9.2178	84.7777	0.00
22/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4108	4	4108	4	0.00
22/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4148	4	4148	4	0.00
22/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4188	4	4188	4	0.00
22/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1854	2	1854	2	0.00
22/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1900	2	1900	2	0.00
22/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1876	2	1876	2	0.00
22/09/2017	R214 On 02-November-17			Bond Future	9.57	72.4324	9.5742	72.4324	43,355.00
22/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1383	1	1383	1	0.00
22/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1456	1	1456	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
22/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1419	1	1419	1	0.00
22/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1307	1	1307	1	0.00
22/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1342	2	1342	2	0.00
22/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1273	1	1273	1	0.00
22/09/2017	R214 On 01-February-18			Bond Future	9.63	73.7642	9.6298	73.7642	0.00
22/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	3042	3	3042	3	0.00
22/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	3124	3	3124	3	0.00
22/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	3083	3	3083	3	0.00
22/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1699	2	1699	2	0.00
22/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1672	2	1672	2	0.00
22/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1726	2	1726	2	0.00
22/09/2017	R214 On 03-May-18			Bond Future	9.68	71.8414	9.6813	71.8414	0.00
22/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4293	4	4293	4	0.00
22/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4334	4	4334	4	0.00
22/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4253	4	4253	4	0.00
22/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2288	2	2288	2	0.00
22/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2262	2	2262	2	0.00
22/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2236	2	2236	2	0.00
22/09/2017	R248 On 02-November-17			Bond Future	9.67	92.3225	9.6653	92.3225	85,474.00
22/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1748	2	1748	2	0.00
22/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1703	2	1703	2	0.00
22/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1660	2	1660	2	0.00
22/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	1888	2	1888	2	0.00
22/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	1795	2	1795	2	0.00
22/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	1841	2	1841	2	0.00
22/09/2017	R248 On 01-February-18			Bond Future	9.72	94.0200	9.7237	94.0200	170.00
22/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3872	4	3872	4	0.00
22/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3973	4	3973	4	0.00
22/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3922	4	3922	4	0.00
22/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2415	3	2415	3	0.00
22/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2343	3	2343	3	0.00
22/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2379	3	2379	3	0.00
22/09/2017	R248 On 03-May-18			Bond Future	9.78	91.3334	9.7778	91.3334	0.00
22/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5564	5	5564	5	0.00

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22/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5513	5	5513	5	0.00
22/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5463	5	5463	5	0.00
22/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3090	3	3090	3	0.00
22/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3123	3	3123	3	0.00
22/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3056	3	3056	3	0.00