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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	2025 On 02-November-17			Bond Future	130.46	130.4700	130.4646	130.4700	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2505	3	2505	3	0.00
19/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2515	3	2515	3	0.00
19/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2495	2	2495	2	0.00
19/10/2017	2025 On 01-February-18			Bond Future	131.56	131.5662	131.5605	131.5662	21.00
19/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2340	2	2340	2	0.00
19/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2320	2	2320	2	0.00
19/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2330	2	2330	2	0.00
19/10/2017	2025 On 03-May-18			Bond Future	134.05	134.0553	134.0468	134.0553	0.00
19/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	827	1	827	1	0.00
19/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	837	1	837	1	0.00
19/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	847	1	847	1	0.00
19/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-August-18			Bond Future	136.56	136.5645	136.5573	136.5645	0.00
19/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	103	0	103	0	0.00
19/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	113	0	113	0	0.00
19/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	93	0	93	0	0.00
19/10/2017	2029 On 02-November-17			Bond Future	99.88	99.8828	99.8791	99.8828	0.00
19/10/2017	2029 On 01-February-18			Bond Future	101.74	101.7489	101.7449	101.7489	1,370.00
19/10/2017	2029 On 03-May-18			Bond Future	102.65	102.6558	102.6498	102.6558	0.00
19/10/2017	2029 On 02-August-18			Bond Future	104.61	104.6112	104.6062	104.6112	0.00
19/10/2017	2030 On 02-November-17			Bond Future	9.39	92.4104	9.3899	92.4104	54,042.00
19/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 02-November-17	9.35	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
19/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	200	0	200	0	0.00
19/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	334	0	334	0	0.00
19/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	267	0	267	0	0.00
19/10/2017	2030 On 01-February-18			Bond Future	9.45	90.1025	9.4542	90.1025	6,569.00
19/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	556	0	556	0	0.00
19/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	489	0	489	0	0.00
19/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	423	0	423	0	0.00
19/10/2017	2030 On 03-May-18			Bond Future	9.52	91.7744	9.5227	91.7744	0.00
19/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	147	0	147	0	0.00
19/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	82	0	82	0	0.00
19/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	212	0	212	0	0.00
19/10/2017	2030 On 02-August-18			Bond Future	9.59	89.4811	9.5939	89.4811	0.00
19/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	791	1	791	1	0.00
19/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	920	1	920	1	0.00
19/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	856	1	856	1	0.00
19/10/2017	2032 On 02-November-17			Bond Future	9.60	90.7432	9.5955	90.7432	35,391.00
19/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	442	1	442	1	0.00
19/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	467	1	467	1	0.00
19/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	492	1	492	1	0.00
19/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1178	1	1178	1	0.00
19/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1272	1	1272	1	0.00
19/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1224	1	1224	1	0.00
19/10/2017	2032 On 01-February-18			Bond Future	9.66	92.4094	9.6640	92.4094	7,596.00
19/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1071	1	1071	1	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1819	2	1819	2	0.00
19/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	858	1	858	1	7,500.00
19/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1787	2	1787	2	0.00
19/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	1754	2	1754	2	0.00
19/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1454	2	1454	2	750.00
19/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1318	1	1318	1	6,800.00
19/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2522	2	2522	2	0.00
19/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	4207	4	4207	4	0.00
19/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2561	2	2561	2	0.00
19/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2977	3	2977	3	0.00
19/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	3202	3	3202	3	0.00
19/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2484	2	2484	2	0.00
19/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3684	4	3684	4	0.00
19/10/2017	2032 On 03-May-18			Bond Future	9.73	89.9673	9.7327	89.9673	0.00
19/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	2829	3	2829	3	0.00
19/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	2863	3	2863	3	0.00
19/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2897	3	2897	3	0.00
19/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2985	3	2985	3	0.00
19/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	3055	3	3055	3	0.00
19/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3020	3	3020	3	0.00
19/10/2017	2032 On 02-August-18			Bond Future	9.80	91.6458	9.8015	91.6458	0.00
19/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	3231	3	3231	3	0.00
19/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	3199	3	3199	3	0.00
19/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	3167	3	3167	3	0.00
19/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	4102	4	4102	4	0.00
19/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	4140	4	4140	4	0.00
19/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	4065	4	4065	4	0.00
19/10/2017	2033 On 02-November-17			Bond Future	104.81	104.8115	104.8076	104.8115	5,179.00
19/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5272	5	5272	5	0.00
19/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5262	5	5262	5	0.00
19/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5282	5	5282	5	0.00

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19/10/2017	2033 On 01-February-18			Bond Future	106.77	106.7696	106.7655	106.7696	381.00
19/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2885	3	2885	3	0.00
19/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2895	3	2895	3	0.00
19/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2875	3	2875	3	0.00
19/10/2017	2033 On 03-May-18			Bond Future	107.69	107.7009	107.6947	107.7009	0.00
19/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	5	0	5	0	0.00
19/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	5	0	5	0	0.00
19/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	15	0	15	0	0.00
19/10/2017	2033 On 02-August-18			Bond Future	109.75	109.7525	109.7472	109.7525	0.00
19/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	183	0	183	0	0.00
19/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	193	0	193	0	0.00
19/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	173	0	173	0	0.00
19/10/2017	2037 On 02-November-17			Bond Future	9.86	90.8220	9.8553	90.8220	54,462.00
19/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	364	0	364	0	0.00
19/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	385	0	385	0	0.00
19/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	344	0	344	0	0.00
19/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1963	2	1963	2	0.00
19/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1903	2	1903	2	0.00
19/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1845	2	1845	2	0.00
19/10/2017	2037 On 01-February-18			Bond Future	9.92	88.2345	9.9226	88.2345	13,719.00
19/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2094	2	2094	2	0.00
19/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2023	2	2023	2	0.00
19/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2059	2	2059	2	0.00
19/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2894	3	2894	3	0.00
19/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2809	3	2809	3	0.00

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19/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2852	3	2852	3	0.00
19/10/2017	2037 On 03-May-18			Bond Future	9.99	89.8717	9.9933	89.8717	0.00
19/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3262	3	3262	3	0.00
19/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3337	3	3337	3	0.00
19/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3300	3	3300	3	0.00
19/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3400	3	3400	3	0.00
19/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3438	3	3438	3	0.00
19/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3362	3	3362	3	0.00
19/10/2017	2037 On 02-August-18			Bond Future	10.07	87.2925	10.0662	87.2925	0.00
19/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	3699	4	3699	4	0.00
19/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	3735	4	3735	4	0.00
19/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	3770	4	3770	4	0.00
19/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	4493	4	4493	4	0.00
19/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	4574	5	4574	5	0.00
19/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	4534	4	4534	4	0.00
19/10/2017	2038 On 02-November-17			Bond Future	128.53	128.5334	128.5285	128.5334	13,390.00
19/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8282	8	8282	8	0.00
19/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8292	8	8292	8	0.00
19/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8272	8	8272	8	0.00
19/10/2017	2038 On 01-February-18			Bond Future	129.42	129.4256	129.4205	129.4256	5,252.00
19/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7510	8	7510	8	0.00
19/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7530	8	7530	8	0.00
19/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7520	8	7520	8	0.00
19/10/2017	2038 On 03-May-18			Bond Future	131.87	131.8745	131.8665	131.8745	0.00
19/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	404	0	404	0	0.00

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19/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	424	0	424	0	0.00
19/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	414	0	414	0	0.00
19/10/2017	2038 On 02-August-18			Bond Future	134.33	134.3365	134.3298	134.3365	0.00
19/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	200	0	200	0	0.00
19/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	210	0	210	0	0.00
19/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	220	0	220	0	0.00
19/10/2017	2040 On 02-November-17			Bond Future	9.92	94.3144	9.9203	94.3144	16,838.00
19/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	281	0	281	0	0.00
19/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	265	0	265	0	0.00
19/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	299	0	299	0	0.00
19/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2558	2	2558	2	0.00
19/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2488	2	2488	2	0.00
19/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2419	2	2419	2	0.00
19/10/2017	2040 On 01-February-18			Bond Future	9.99	91.5408	9.9874	91.5408	4,400.00
19/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2171	2	2171	2	0.00
19/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2245	2	2245	2	0.00
19/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2208	2	2208	2	0.00
19/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3096	3	3096	3	0.00
19/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	3050	3	3050	3	0.00
19/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3143	3	3143	3	0.00
19/10/2017	2040 On 03-May-18			Bond Future	10.06	93.2393	10.0577	93.2393	0.00
19/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	3716	4	3716	4	0.00
19/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	3757	4	3757	4	0.00
19/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3674	4	3674	4	0.00
19/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3656	4	3656	4	0.00
19/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3616	4	3616	4	0.00
19/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3577	4	3577	4	0.00
19/10/2017	2040 On 02-August-18			Bond Future	10.13	90.4726	10.1302	90.4726	0.00
19/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	4196	4	4196	4	0.00
19/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	4157	4	4157	4	0.00
19/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	4117	4	4117	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	4883	5	4883	5	0.00
19/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	4924	5	4924	5	0.00
19/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	4841	5	4841	5	0.00
19/10/2017	2044 On 02-November-17			Bond Future	9.94	91.3743	9.9400	91.3743	21,405.00
19/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	257	0	257	0	0.00
19/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	290	0	290	0	0.00
19/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	273	0	273	0	0.00
19/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2591	3	2591	3	0.00
19/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2520	2	2520	2	0.00
19/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2662	3	2662	3	0.00
19/10/2017	2044 On 01-February-18			Bond Future	10.00	88.6718	10.0048	88.6718	11,723.00
19/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2217	2	2217	2	0.00
19/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2255	2	2255	2	0.00
19/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2292	2	2292	2	0.00
19/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3085	3	3085	3	0.00
19/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3178	3	3178	3	0.00
19/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3132	3	3132	3	0.00
19/10/2017	2044 On 03-May-18			Bond Future	10.07	90.3172	10.0726	90.3172	0.00
19/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	3884	4	3884	4	0.00
19/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	3842	4	3842	4	0.00
19/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	3800	4	3800	4	0.00
19/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3617	4	3617	4	0.00
19/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3657	4	3657	4	0.00
19/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3578	4	3578	4	0.00
19/10/2017	2044 On 02-August-18			Bond Future	10.14	87.6211	10.1424	87.6211	0.00
19/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	4222	4	4222	4	0.00
19/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	4302	4	4302	4	0.00
19/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	4262	4	4262	4	0.00
19/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	4933	5	4933	5	0.00
19/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	4891	5	4891	5	0.00
19/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	4975	5	4975	5	0.00
19/10/2017	2046 On 02-November-17			Bond Future	123.87	123.8738	123.8696	123.8738	20,942.00
19/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 02-November-17	136.30	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
19/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12430	12	12430	12	0.00
19/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12450	12	12450	12	0.00
19/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12440	12	12440	12	0.00
19/10/2017	2046 On 01-February-18			Bond Future	126.18	126.1880	126.1835	126.1880	2,943.00
19/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6716	7	6716	7	0.00
19/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6726	7	6726	7	0.00
19/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6736	7	6736	7	0.00
19/10/2017	2046 On 03-May-18			Bond Future	126.97	126.9758	126.9685	126.9758	0.00
19/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	972	1	972	1	0.00
19/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	982	1	982	1	0.00
19/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	962	1	962	1	0.00
19/10/2017	2046 On 02-August-18			Bond Future	129.39	129.3944	129.3884	129.3944	0.00
19/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	608	1	608	1	0.00
19/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	598	1	598	1	0.00
19/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	618	1	618	1	0.00
19/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-November-17			Bond Future	131.63	131.6303	131.6254	131.6303	22,149.00
19/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	13025	13	13025	13	0.00
19/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13035	13	13035	13	0.00
19/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13045	13	13045	13	0.00
19/10/2017	2050 On 01-February-18			Bond Future	132.41	132.4103	132.4053	132.4103	3,661.00
19/10/2017	2050 On 01-February-18	140.25	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
19/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7835	8	7835	8	0.00
19/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7825	8	7825	8	0.00
19/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7845	8	7845	8	0.00
19/10/2017	2050 On 03-May-18			Bond Future	134.91	134.9156	134.9079	134.9156	0.00
19/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	722	1	722	1	0.00
19/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	702	1	702	1	0.00
19/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	712	1	712	1	0.00
19/10/2017	2050 On 02-August-18			Bond Future	135.75	135.7523	135.7458	135.7523	0.00
19/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1794	2	1794	2	0.00
19/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1774	2	1774	2	0.00
19/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1784	2	1784	2	0.00
19/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	AL37 On 02-November-17			Index Future	555.06	555.7110	555.0630	555.7110	0.00
19/10/2017	AL37 On 01-February-18			Index Future	565.26	565.9150	565.2560	565.9150	0.00
19/10/2017	AL37 On 03-May-18			Index Future	575.74	576.4170	575.7390	576.4170	0.00
19/10/2017	AL37 On 02-August-18			Index Future	586.49	587.1760	586.4870	587.1760	0.00
19/10/2017	AL7T On 02-November-17			Index Future	635.42	636.8780	635.4190	636.8780	0.00
19/10/2017	AL7T On 01-February-18			Index Future	647.09	648.5730	647.0870	648.5730	0.00
19/10/2017	AL7T On 03-May-18			Index Future	659.09	660.6090	659.0890	660.6090	0.00
19/10/2017	AL7T On 02-August-18			Index Future	671.39	672.9390	671.3920	672.9390	0.00
19/10/2017	ALBI On 02-November-17			Index Future	570.91	571.9350	570.9070	571.9350	575.00
19/10/2017	ALBI On 01-February-18			Index Future	581.39	582.4370	581.3900	582.4370	294.00
19/10/2017	ALBI On 03-May-18			Index Future	592.17	593.2460	592.1730	593.2460	0.00
19/10/2017	ALBI On 02-August-18			Index Future	603.23	604.3190	603.2270	604.3190	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
19/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	CS23 On 25-January-23			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
19/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	EL28 On 02-November-17			Bond Future	127.43	127.5531	127.4346	127.5531	0.00
19/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6445	6	6445	6	0.00
19/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6455	6	6455	6	0.00
19/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6435	6	6435	6	0.00
19/10/2017	EL28 On 01-February-18			Bond Future	129.82	129.9362	129.8152	129.9362	0.00
19/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2485	2	2485	2	0.00
19/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2495	2	2495	2	0.00
19/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2475	2	2475	2	0.00
19/10/2017	EL28 On 03-May-18			Bond Future	130.51	130.6351	130.5092	130.6351	0.00
19/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2671	3	2671	3	0.00
19/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2681	3	2681	3	0.00
19/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2691	3	2691	3	0.00
19/10/2017	EL28 On 02-August-18			Bond Future	133.00	133.1233	132.9964	133.1233	0.00
19/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	1944	2	1944	2	0.00
19/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	1954	2	1954	2	0.00
19/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	1934	2	1934	2	0.00
19/10/2017	ES33 On 02-November-17			Bond Future	10.93	75.6355	10.9269	75.6355	7,515.00
19/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1564	1	1564	1	0.00
19/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1625	2	1625	2	0.00
19/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1502	1	1502	1	0.00
19/10/2017	ES33 On 01-February-18			Bond Future	11.04	77.0244	11.0382	77.0244	1,951.00
19/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	166	0	166	0	0.00
19/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	285	0	285	0	0.00
19/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	225	0	225	0	0.00
19/10/2017	ES33 On 03-May-18			Bond Future	11.15	74.6624	11.1480	74.6624	0.00
19/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	301	0	301	0	0.00
19/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	416	1	416	1	0.00
19/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	358	0	358	0	0.00
19/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-August-18			Bond Future	11.26	76.0553	11.2588	76.0553	0.00
19/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
19/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	566	0	566	0	0.00
19/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	682	1	682	1	0.00
19/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	624	1	624	1	0.00
19/10/2017	ES42 On 02-November-17			Bond Future	11.15	78.3210	11.1462	78.3210	2,202.00
19/10/2017	ES42 On 01-February-18			Bond Future	11.25	79.7592	11.2529	79.7592	7,887.00
19/10/2017	ES42 On 03-May-18			Bond Future	11.36	76.9781	11.3633	76.9781	0.00
19/10/2017	ES42 On 02-August-18			Bond Future	11.47	78.4140	11.4727	78.4140	0.00
19/10/2017	GOVI On 02-November-17			GOVI	569.50	570.5460	569.5030	570.5460	677.00
19/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	29470	2	29470	2	0.00
19/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	29370	2	29370	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
19/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	29570	2	29570	2	0.00
19/10/2017	GOVI On 01-February-18			GOVI	579.96	581.0220	579.9610	581.0220	0.00
19/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	10590	0	10590	0	0.00
19/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	10690	0	10690	0	0.00
19/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	10790	0	10790	0	0.00
19/10/2017	GOVI On 03-May-18			GOVI	590.72	591.8050	590.7170	591.8050	0.00
19/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	4470	2	4470	2	0.00
19/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	4270	2	4270	2	0.00
19/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	4370	2	4370	2	0.00
19/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-August-18			GOVI	601.74	602.8510	601.7440	602.8510	0.00
19/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
19/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	39560	3	39560	3	0.00
19/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	39660	3	39660	3	0.00
19/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	39760	3	39760	3	0.00
19/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2017	IGOV On 02-November-17			Index Future	250.51	250.5160	250.5070	250.5160	1,172.00
19/10/2017	IGOV On 01-February-18			Index Future	255.19	255.1960	255.1870	255.1960	0.00
19/10/2017	IGOV On 03-May-18			Index Future	260.01	260.0250	260.0100	260.0250	0.00
19/10/2017	IGOV On 02-August-18			Index Future	264.97	264.9780	264.9660	264.9780	0.00
19/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
19/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.69	99.6894	99.6894	99.6894	0.00
19/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.82	99.8168	99.8173	99.8168	0.00
19/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.95	99.9462	99.9482	99.9462	0.00
19/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	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
19/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.97	98.9718	98.9715	98.9718	0.00
19/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.51	98.5114	98.5125	98.5114	0.00
19/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.42	98.4137	98.4154	98.4137	0.00
19/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.78	98.7800	98.7800	98.7800	0.00
19/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1646	99.1641	99.1646	0.00
19/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.54	99.5392	99.5408	99.5392	0.00
19/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.95	99.9404	99.9496	99.9404	0.00
19/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.21	96.1488	96.2129	96.1488	0.00
19/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.46	95.3783	95.4606	95.3783	0.00
19/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.68	94.5789	94.6808	94.5789	0.00
19/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.87	94.7547	94.8746	94.7547	0.00
19/10/2017	IS05 On 21-December-21			Interest Rate Swap	97.09	96.9560	97.0869	96.9560	51.00
19/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.25	97.1100	97.2482	97.1100	0.00
19/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.46	98.3136	98.4581	98.3136	0.00
19/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.68	100.5329	100.6836	100.5329	0.00
19/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.64	95.4351	95.6353	95.4351	0.00
19/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.69	92.4730	92.6858	92.4730	0.00
19/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.47	91.2472	91.4709	91.2472	0.00
19/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.65	93.4175	93.6452	93.4175	0.00
19/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.43	97.2060	97.4294	97.2060	0.00
19/10/2017	IS10 On 15-March-27			Interest Rate Swap	96.03	95.8071	96.0284	95.8071	0.00
19/10/2017	IS10 On 21-June-27			Interest Rate Swap	98.10	97.8842	98.0963	97.8842	0.00
19/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.81	101.6118	101.8143	101.6118	0.00
19/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
19/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
19/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
19/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
19/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
19/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
19/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
19/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
19/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
19/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
19/10/2017	R023 On 02-November-17			Bond Future	8.07	100.1953	8.0718	100.1953	52,970.00
19/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2036	2	2036	2	0.00
19/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2077	2	2077	2	0.00
19/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2117	2	2117	2	0.00
19/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	3	0	3	0	0.00
19/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	2	0	2	0	0.00
19/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	3	0	3	0	0.00
19/10/2017	R023 On 01-February-18			Bond Future	8.11	102.0351	8.1145	102.0351	21,312.00
19/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1479	2	1479	2	0.00
19/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1505	2	1505	2	0.00
19/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1454	2	1454	2	0.00
19/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	667	1	667	1	0.00
19/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	652	1	652	1	0.00
19/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	638	1	638	1	0.00
19/10/2017	R023 On 03-May-18			Bond Future	8.15	99.9990	8.1503	99.9990	0.00
19/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1577	2	1577	2	0.00
19/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1622	2	1622	2	0.00
19/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1599	2	1599	2	0.00
19/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1082	1	1082	1	0.00
19/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1098	1	1098	1	0.00
19/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1114	1	1114	1	0.00
19/10/2017	R035 On 02-November-17			Bond Future	9.77	94.4600	9.7660	94.4600	41,191.00
19/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	1391	1	1391	1	0.00
19/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	1311	1	1311	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
19/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	1231	1	1231	1	0.00
19/10/2017	R035 On 01-February-18			Bond Future	9.84	96.1945	9.8379	96.1945	0.00
19/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	758	1	758	1	0.00
19/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	836	1	836	1	0.00
19/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	680	0	680	0	0.00
19/10/2017	R035 On 03-May-18			Bond Future	9.91	93.4796	9.9058	93.4796	0.00
19/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	32	0	32	0	0.00
19/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	120	0	120	0	0.00
19/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	44	0	44	0	0.00
19/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R186 On 02-November-17			Bond Future	8.79	114.7798	8.7940	114.7798	124,481.00
19/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	550	1	550	1	0.00
19/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1010	1	1010	1	0.00
19/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1095	1	1095	1	0.00
19/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	223	0	223	0	0.00
19/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	1569	2	1569	2	0.00
19/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1052	1	1052	1	0.00
19/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	443	0	443	0	0.00
19/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	218	0	218	0	5,000.00
19/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1516	1	1516	1	3,750.00
19/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	397	0	397	0	0.00
19/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	842	1	842	1	0.00
19/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	420	0	420	0	0.00
19/10/2017	R186 On 01-February-18			Bond Future	8.85	111.5876	8.8515	111.5876	25,414.00
19/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	79	0	79	0	1,460.00
19/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	853	1	853	1	1,460.00
19/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2169	2	2169	2	0.00
19/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2319	2	2319	2	0.00
19/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3362	4	3362	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1470	2	1470	2	0.00
19/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2243	2	2243	2	0.00
19/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2206	2	2206	2	0.00
19/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1472	1	1472	1	0.00
19/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1366	1	1366	1	6,200.00
19/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	2128	2	2128	2	820.00
19/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	829	1	829	1	820.00
19/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1418	1	1418	1	0.00
19/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1445	1	1445	1	0.00
19/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	3154	3	3154	3	0.00
19/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	7504	7	7504	7	0.00
19/10/2017	R186 On 03-May-18			Bond Future	8.91	113.6583	8.9105	113.6583	0.00
19/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2540	3	2540	3	0.00
19/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2507	3	2507	3	0.00
19/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2474	3	2474	3	0.00
19/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2447	2	2447	2	0.00
19/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2478	2	2478	2	0.00
19/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2417	2	2417	2	0.00
19/10/2017	R197 On 02-November-17			Bond Future	301.41	301.2690	301.4134	301.2690	851.00
19/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3747	4	3747	4	0.00
19/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3737	4	3737	4	0.00
19/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3757	4	3757	4	0.00
19/10/2017	R197 On 01-February-18			Bond Future	300.05	299.9079	300.0544	299.9079	2,350.00
19/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1606	2	1606	2	0.00
19/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1616	2	1616	2	0.00
19/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1626	2	1626	2	0.00
19/10/2017	R197 On 03-May-18			Bond Future	305.73	305.5821	305.7253	305.5821	0.00
19/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1285	1	1285	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
19/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1265	1	1265	1	0.00
19/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1275	1	1275	1	0.00
19/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R202 On 02-November-17			Bond Future	242.13	242.1372	242.1279	242.1372	25,345.00
19/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11772	12	11772	12	0.00
19/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11782	12	11782	12	0.00
19/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11762	12	11762	12	0.00
19/10/2017	R202 On 01-February-18			Bond Future	242.94	242.9484	242.9388	242.9484	4,194.00
19/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	559	1	559	1	0.00
19/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	560	1	560	1	0.00
19/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	562	1	562	1	0.00
19/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6692	7	6692	7	0.00
19/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6683	7	6683	7	0.00
19/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6700	7	6700	7	0.00
19/10/2017	R202 On 03-May-18			Bond Future	247.53	247.5447	247.5301	247.5447	0.00
19/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3445	3	3445	3	0.00
19/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3440	3	3440	3	0.00
19/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3435	3	3435	3	0.00
19/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3395	3	3395	3	0.00
19/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3385	3	3385	3	0.00
19/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3390	3	3390	3	0.00
19/10/2017	R204 On 02-November-17			Bond Future	7.15	103.9564	7.1472	103.9564	42,520.00
19/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	640	1	640	1	0.00
19/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	651	1	651	1	0.00
19/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	630	1	630	1	0.00
19/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R204 On 01-February-18			Bond Future	7.06	101.8274	7.0622	101.8274	10,099.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	242	0	242	0	0.00
19/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	253	0	253	0	0.00
19/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	247	0	247	0	0.00
19/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	82	0	82	0	0.00
19/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	79	0	79	0	0.00
19/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	85	0	85	0	0.00
19/10/2017	R204 On 03-May-18			Bond Future	6.89	103.7170	6.8861	103.7170	0.00
19/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	223	0	223	0	0.00
19/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	227	0	227	0	0.00
19/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	219	0	219	0	0.00
19/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	102	0	102	0	0.00
19/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	100	0	100	0	0.00
19/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	98	0	98	0	0.00
19/10/2017	R207 On 02-November-17			Bond Future	7.45	101.9225	7.4456	101.9225	35,812.00
19/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1150	1	1150	1	0.00
19/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1189	1	1189	1	0.00
19/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1169	1	1169	1	0.00
19/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R207 On 01-February-18			Bond Future	7.44	100.1529	7.4428	100.1529	8,512.00
19/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	496	1	496	1	0.00
19/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	519	1	519	1	0.00
19/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	508	1	508	1	0.00
19/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	218	0	218	0	0.00
19/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	206	0	206	0	0.00
19/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	212	0	212	0	0.00
19/10/2017	R207 On 03-May-18			Bond Future	7.44	102.0114	7.4426	102.0114	0.00
19/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	536	1	536	1	0.00
19/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	527	1	527	1	0.00
19/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	518	1	518	1	0.00
19/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	328	0	328	0	0.00
19/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	335	0	335	0	0.00
19/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	322	0	322	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
19/10/2017	R208 On 02-November-17			Bond Future	7.69	98.0345	7.6894	98.0345	31,609.00
19/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1462	2	1462	2	0.00
19/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1434	2	1434	2	0.00
19/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1406	2	1406	2	0.00
19/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R208 On 01-February-18			Bond Future	7.71	99.8347	7.7140	99.8347	20,556.00
19/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	765	1	765	1	0.00
19/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	781	1	781	1	0.00
19/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	749	1	749	1	0.00
19/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	436	0	436	0	0.00
19/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	425	0	425	0	0.00
19/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	414	0	414	0	0.00
19/10/2017	R208 On 03-May-18			Bond Future	7.73	98.2863	7.7342	98.2863	0.00
19/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	773	1	773	1	0.00
19/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	800	1	800	1	0.00
19/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	786	1	786	1	0.00
19/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	660	1	660	1	0.00
19/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	671	1	671	1	0.00
19/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	683	1	683	1	0.00
19/10/2017	R209 On 02-November-17			Bond Future	9.71	71.3331	9.7145	71.3331	115,169.00
19/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	272	0	272	0	0.00
19/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2001	2	2001	2	0.00
19/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	869	1	869	1	0.00
19/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	307	0	307	0	0.00
19/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	289	0	289	0	0.00
19/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	385	0	385	0	0.00
19/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	72	0	72	0	1,350.00
19/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	3	0	3	0	2,248.00
19/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	5467	6	5467	6	0.00
19/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
19/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1405	2	1405	2	0.00
19/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	637	1	637	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1515	1	1515	1	0.00
19/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1276	1	1276	1	1,350.00
19/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2663	3	2663	3	0.00
19/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1566	1	1566	1	0.00
19/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4933	5	4933	5	0.00
19/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	1	0	1	0	1,300.00
19/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	10271	10	10271	10	0.00
19/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	332	0	332	0	1,350.00
19/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1466	1	1466	1	0.00
19/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	164	0	164	0	1,138.00
19/10/2017	R209 On 01-February-18			Bond Future	9.78	72.6429	9.7761	72.6429	13,222.00
19/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2344	2	2344	2	0.00
19/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1777	2	1777	2	0.00
19/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1432	1	1432	1	0.00
19/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2237	2	2237	2	0.00
19/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	839	1	839	1	220.00
19/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3195	3	3195	3	0.00
19/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1838	2	1838	2	0.00
19/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1807	2	1807	2	0.00
19/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	2793	3	2793	3	0.00
19/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	820	1	820	1	157.00
19/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	2380	2	2380	2	0.00
19/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	1646	2	1646	2	157.00
19/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1362	1	1362	1	7,500.00
19/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	3875	4	3875	4	0.00
19/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1760	2	1760	2	7,500.00
19/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3824	4	3824	4	0.00
19/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1139	1	1139	1	3,000.00
19/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	2173	2	2173	2	0.00
19/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2208	2	2208	2	0.00
19/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2655	3	2655	3	377.00
19/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	2138	2	2138	2	0.00
19/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1674	2	1674	2	220.00
19/10/2017	R209 On 03-May-18			Bond Future	9.84	70.8418	9.8374	70.8418	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
19/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	2828	3	2828	3	0.00
19/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	3342	3	3342	3	0.00
19/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	2861	3	2861	3	0.00
19/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	2795	3	2795	3	0.00
19/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2779	3	2779	3	0.00
19/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2716	3	2716	3	0.00
19/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	2310	2	2310	2	5,000.00
19/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2747	3	2747	3	0.00
19/10/2017	R210 On 02-November-17			Bond Future	185.16	185.3371	185.1618	185.3371	1,480.00
19/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6928	7	6928	7	0.00
19/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6908	7	6908	7	0.00
19/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6918	7	6918	7	0.00
19/10/2017	R210 On 01-February-18			Bond Future	188.62	188.7996	188.6207	188.7996	699.00
19/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3749	4	3749	4	0.00
19/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3759	4	3759	4	0.00
19/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3739	4	3739	4	0.00
19/10/2017	R210 On 03-May-18			Bond Future	189.76	189.9465	189.7603	189.9465	0.00
19/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1690	2	1690	2	0.00
19/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1680	1	1680	1	0.00
19/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1700	2	1700	2	0.00
19/10/2017	R212 On 02-November-17			Bond Future	151.06	151.0633	151.0569	151.0633	2,533.00
19/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1353	1	1353	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
19/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1363	1	1363	1	0.00
19/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1343	1	1343	1	0.00
19/10/2017	R212 On 01-February-18			Bond Future	151.84	151.8418	151.8351	151.8418	1,546.00
19/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2855	3	2855	3	0.00
19/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2865	3	2865	3	0.00
19/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2875	3	2875	3	0.00
19/10/2017	R212 On 03-May-18			Bond Future	154.70	154.7146	154.7046	154.7146	0.00
19/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	425	0	425	0	0.00
19/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	405	0	405	0	0.00
19/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	415	0	415	0	0.00
19/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
19/10/2017	R213 On 02-November-17			Bond Future	9.48	83.0468	9.4753	83.0468	54,691.00
19/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	375	0	375	0	0.00
19/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	397	1	397	1	0.00
19/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	354	0	354	0	0.00
19/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	1239	1	1239	1	0.00
19/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	1194	1	1194	1	0.00
19/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	1150	1	1150	1	0.00
19/10/2017	R213 On 01-February-18			Bond Future	9.54	84.5717	9.5421	84.5717	17,044.00
19/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	1562	2	1562	2	0.00
19/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1534	2	1534	2	0.00
19/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1506	2	1506	2	0.00
19/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	2320	2	2320	2	0.00
19/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2357	2	2357	2	0.00
19/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	2284	2	2284	2	0.00
19/10/2017	R213 On 03-May-18			Bond Future	9.61	82.5918	9.6050	82.5918	0.00
19/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2525	3	2525	3	0.00
19/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	2556	3	2556	3	0.00
19/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	2588	3	2588	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
19/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2746	3	2746	3	0.00
19/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2809	3	2809	3	0.00
19/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2777	3	2777	3	0.00
19/10/2017	R214 On 02-November-17			Bond Future	9.84	70.9750	9.8398	70.9750	34,367.00
19/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	191	0	191	0	0.00
19/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	218	0	218	0	0.00
19/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	204	0	204	0	0.00
19/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1938	2	1938	2	0.00
19/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1996	2	1996	2	0.00
19/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1881	2	1881	2	0.00
19/10/2017	R214 On 01-February-18			Bond Future	9.90	72.2783	9.9035	72.2783	10,685.00
19/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1832	2	1832	2	0.00
19/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1896	2	1896	2	0.00
19/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1864	2	1864	2	0.00
19/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2361	2	2361	2	0.00
19/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2325	2	2325	2	0.00
19/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2398	2	2398	2	0.00
19/10/2017	R214 On 03-May-18			Bond Future	9.96	70.3238	9.9634	70.3238	0.00
19/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2964	3	2964	3	0.00
19/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2998	3	2998	3	0.00
19/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2931	3	2931	3	0.00
19/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2887	3	2887	3	0.00
19/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2854	3	2854	3	0.00
19/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2821	3	2821	3	0.00
19/10/2017	R248 On 02-November-17			Bond Future	9.89	90.8773	9.8850	90.8773	49,714.00
19/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	327	0	327	0	0.00
19/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	307	0	307	0	0.00
19/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	289	0	289	0	0.00
19/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2455	2	2455	2	0.00
19/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2313	2	2313	2	0.00
19/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2384	2	2384	2	0.00
19/10/2017	R248 On 01-February-18			Bond Future	9.95	92.5460	9.9504	92.5460	42,721.00
19/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2495	3	2495	3	0.00
19/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2577	3	2577	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
19/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2536	3	2536	3	0.00
19/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	3014	3	3014	3	0.00
19/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2923	3	2923	3	0.00
19/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2968	3	2968	3	0.00
19/10/2017	R248 On 03-May-18			Bond Future	10.01	89.8268	10.0119	89.8268	0.00
19/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4080	4	4080	4	0.00
19/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4036	4	4036	4	0.00
19/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	3992	4	3992	4	0.00
19/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3631	4	3631	4	0.00
19/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3671	4	3671	4	0.00
19/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3592	4	3592	4	0.00