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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
25/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	2025 On 02-November-17			Bond Future	129.83	130.4481	129.8251	130.4481	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
25/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	3145	3	3145	3	0.00
25/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	3155	3	3155	3	0.00
25/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	3135	3	3135	3	0.00
25/10/2017	2025 On 01-February-18			Bond Future	130.91	131.5417	130.9063	131.5417	449.00
25/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2994	2	2994	2	0.00
25/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2974	2	2974	2	0.00
25/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2984	2	2984	2	0.00
25/10/2017	2025 On 03-May-18			Bond Future	133.38	134.0257	133.3775	134.0257	0.00
25/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	157	1	157	1	0.00
25/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	167	1	167	1	0.00
25/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	177	1	177	1	0.00
25/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-August-18			Bond Future	135.88	136.5367	135.8775	136.5367	0.00
25/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	783	0	783	0	0.00
25/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	793	0	793	0	0.00
25/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	773	0	773	0	0.00
25/10/2017	2029 On 02-November-17			Bond Future	99.65	99.6654	99.6548	99.6654	0.00
25/10/2017	2029 On 01-February-18			Bond Future	101.51	101.5257	101.5143	101.5257	1,370.00
25/10/2017	2029 On 03-May-18			Bond Future	102.41	102.4247	102.4125	102.4247	0.00
25/10/2017	2029 On 02-August-18			Bond Future	104.37	104.3777	104.3662	104.3777	0.00
25/10/2017	2030 On 02-November-17			Bond Future	9.64	91.9920	9.6364	91.9920	39,499.00
25/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
25/10/2017	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
25/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	1828	0	1828	0	0.00
25/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	1962	0	1962	0	0.00
25/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	1895	0	1895	0	0.00
25/10/2017	2030 On 01-February-18			Bond Future	9.71	89.6754	9.7097	89.6754	21,497.00
25/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	2214	1	2214	1	0.00
25/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	2148	1	2148	1	0.00
25/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	2082	1	2082	1	0.00
25/10/2017	2030 On 03-May-18			Bond Future	9.79	91.3374	9.7877	91.3374	0.00
25/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	1837	0	1837	0	0.00
25/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	1773	0	1773	0	0.00
25/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	1902	0	1902	0	0.00
25/10/2017	2030 On 02-August-18			Bond Future	9.87	89.0354	9.8688	89.0354	0.00
25/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	2514	1	2514	1	0.00
25/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	2642	1	2642	1	0.00
25/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	2578	1	2578	1	0.00
25/10/2017	2032 On 02-November-17			Bond Future	9.85	90.2621	9.8468	90.2621	34,877.00
25/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	24	0	24	0	0.00
25/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	27	0	27	0	0.00
25/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	31	0	31	0	0.00
25/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	2484	1	2484	1	0.00
25/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	2622	1	2622	1	0.00
25/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	2553	1	2553	1	0.00
25/10/2017	2032 On 01-February-18			Bond Future	9.92	91.9186	9.9240	91.9186	24,844.00
25/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	544	1	544	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
25/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	1036	2	1036	2	0.00
25/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	415	1	415	1	7,500.00
25/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	1014	2	1014	2	0.00
25/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	992	2	992	2	0.00
25/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	790	1	790	1	750.00
25/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	700	1	700	1	6,800.00
25/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	3551	3	3551	3	0.00
25/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	5565	4	5565	4	0.00
25/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	3600	3	3600	3	0.00
25/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	4114	3	4114	3	0.00
25/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	4386	3	4386	3	0.00
25/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	3502	3	3502	3	0.00
25/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	4958	4	4958	4	0.00
25/10/2017	2032 On 03-May-18			Bond Future	10.00	89.4654	10.0018	89.4654	0.00
25/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	1966	3	1966	3	0.00
25/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	1993	3	1993	3	0.00
25/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	2020	3	2020	3	0.00
25/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	3944	3	3944	3	0.00
25/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	4028	3	4028	3	0.00
25/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	3986	3	3986	3	0.00
25/10/2017	2032 On 02-August-18			Bond Future	10.08	91.1340	10.0799	91.1340	0.00
25/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	2383	3	2383	3	0.00
25/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	2357	3	2357	3	0.00
25/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	2331	3	2331	3	0.00
25/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	5131	4	5131	4	0.00
25/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	5174	4	5174	4	0.00
25/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	5088	4	5088	4	0.00
25/10/2017	2033 On 02-November-17			Bond Future	104.78	104.7958	104.7845	104.7958	5,179.00
25/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5296	5	5296	5	0.00
25/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5286	5	5286	5	0.00
25/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5306	5	5306	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
25/10/2017	2033 On 01-February-18			Bond Future	106.74	106.7518	106.7396	106.7518	381.00
25/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2910	3	2910	3	0.00
25/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2920	3	2920	3	0.00
25/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2900	3	2900	3	0.00
25/10/2017	2033 On 03-May-18			Bond Future	107.67	107.6791	107.6659	107.6791	0.00
25/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	24	0	24	0	0.00
25/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	34	0	34	0	0.00
25/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	44	0	44	0	0.00
25/10/2017	2033 On 02-August-18			Bond Future	109.72	109.7322	109.7199	109.7322	0.00
25/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	210	0	210	0	0.00
25/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	220	0	220	0	0.00
25/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	200	0	200	0	0.00
25/10/2017	2037 On 02-November-17			Bond Future	10.11	90.6492	10.1066	90.6492	52,748.00
25/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	17	0	17	0	0.00
25/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	19	0	19	0	0.00
25/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	15	0	15	0	0.00
25/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	3554	2	3554	2	0.00
25/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	3476	2	3476	2	0.00
25/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	3399	2	3399	2	0.00
25/10/2017	2037 On 01-February-18			Bond Future	10.18	88.0576	10.1822	88.0576	33,389.00
25/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	1244	2	1244	2	0.00
25/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	1194	2	1194	2	0.00
25/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	1219	2	1219	2	0.00
25/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	4021	3	4021	3	0.00
25/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	3916	3	3916	3	0.00

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25/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	3968	3	3968	3	0.00
25/10/2017	2037 On 03-May-18			Bond Future	10.26	89.6896	10.2613	89.6896	0.00
25/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	2293	3	2293	3	0.00
25/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	2353	3	2353	3	0.00
25/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	2323	3	2323	3	0.00
25/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	4418	3	4418	3	0.00
25/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	4463	3	4463	3	0.00
25/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	4372	3	4372	3	0.00
25/10/2017	2037 On 02-August-18			Bond Future	10.34	87.1065	10.3433	87.1065	0.00
25/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	2749	4	2749	4	0.00
25/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	2778	4	2778	4	0.00
25/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	2808	4	2808	4	0.00
25/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	5563	4	5563	4	0.00
25/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	5656	5	5656	5	0.00
25/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	5609	5	5609	5	0.00
25/10/2017	2038 On 02-November-17			Bond Future	127.17	127.8987	127.1724	127.8987	11,730.00
25/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	9638	9	9638	9	0.00
25/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	9648	9	9648	9	0.00
25/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	9628	9	9628	9	0.00
25/10/2017	2038 On 01-February-18			Bond Future	128.04	128.7771	128.0362	128.7771	6,912.00
25/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	8894	8	8894	8	0.00
25/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	8914	8	8914	8	0.00
25/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	8904	8	8904	8	0.00
25/10/2017	2038 On 03-May-18			Bond Future	130.45	131.2089	130.4532	131.2089	0.00
25/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	1817	1	1817	1	0.00

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25/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	1837	1	1837	1	0.00
25/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	1827	1	1827	1	0.00
25/10/2017	2038 On 02-August-18			Bond Future	132.89	133.6606	132.8919	133.6606	0.00
25/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	1638	1	1638	1	0.00
25/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	1648	1	1648	1	0.00
25/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	1658	1	1658	1	0.00
25/10/2017	2040 On 02-November-17			Bond Future	10.17	94.2132	10.1716	94.2132	16,838.00
25/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	9	0	9	0	0.00
25/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	8	0	8	0	0.00
25/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	11	0	11	0	0.00
25/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	4352	2	4352	2	0.00
25/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	4267	2	4267	2	0.00
25/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	4182	2	4182	2	0.00
25/10/2017	2040 On 01-February-18			Bond Future	10.25	91.4367	10.2469	91.4367	4,480.00
25/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	1284	2	1284	2	0.00
25/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	1337	2	1337	2	0.00
25/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	1310	2	1310	2	0.00
25/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	4288	3	4288	3	0.00
25/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	4232	3	4232	3	0.00
25/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	4345	3	4345	3	0.00
25/10/2017	2040 On 03-May-18			Bond Future	10.33	93.1314	10.3256	93.1314	0.00
25/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	2648	4	2648	4	0.00
25/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	2682	4	2682	4	0.00
25/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	2614	4	2614	4	0.00
25/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	4725	4	4725	4	0.00
25/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	4678	4	4678	4	0.00
25/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	4631	4	4631	4	0.00
25/10/2017	2040 On 02-August-18			Bond Future	10.41	90.3621	10.4071	90.3621	0.00
25/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	3148	4	3148	4	0.00
25/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	3115	4	3115	4	0.00
25/10/2017	2040 On 02-August-18	10.03	Call	Bond Future	3083	4	3083	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
25/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	6011	5	6011	5	0.00
25/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	6060	5	6060	5	0.00
25/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	5963	5	5963	5	0.00
25/10/2017	2044 On 02-November-17			Bond Future	10.19	91.3556	10.1864	91.3556	21,907.00
25/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	8	0	8	0	0.00
25/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	11	0	11	0	0.00
25/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	9	0	9	0	0.00
25/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	4356	2	4356	2	0.00
25/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	4270	2	4270	2	0.00
25/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	4443	2	4443	2	0.00
25/10/2017	2044 On 01-February-18			Bond Future	10.26	88.6519	10.2591	88.6519	13,571.00
25/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	1331	2	1331	2	0.00
25/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	1358	2	1358	2	0.00
25/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	1386	2	1386	2	0.00
25/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	4246	3	4246	3	0.00
25/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	4360	3	4360	3	0.00
25/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	4302	3	4302	3	0.00
25/10/2017	2044 On 03-May-18			Bond Future	10.34	90.2949	10.3350	90.2949	0.00
25/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	2803	4	2803	4	0.00
25/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	2768	4	2768	4	0.00
25/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	2733	4	2733	4	0.00
25/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	4650	4	4650	4	0.00
25/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	4697	4	4697	4	0.00
25/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	4603	4	4603	4	0.00
25/10/2017	2044 On 02-August-18			Bond Future	10.41	87.5980	10.4135	87.5980	0.00
25/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	3186	4	3186	4	0.00
25/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	3253	4	3253	4	0.00
25/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	3220	4	3220	4	0.00
25/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	6038	5	6038	5	0.00
25/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	5989	5	5989	5	0.00
25/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	6086	5	6086	5	0.00
25/10/2017	2046 On 02-November-17			Bond Future	121.99	122.7396	121.9905	122.7396	20,032.00
25/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
25/10/2017	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
25/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	14310	14	14310	14	0.00
25/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	14330	14	14330	14	0.00
25/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	14320	14	14320	14	0.00
25/10/2017	2046 On 01-February-18			Bond Future	124.27	125.0307	124.2666	125.0307	3,853.00
25/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	8633	8	8633	8	0.00
25/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	8643	8	8643	8	0.00
25/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	8653	8	8653	8	0.00
25/10/2017	2046 On 03-May-18			Bond Future	125.01	125.7917	125.0128	125.7917	0.00
25/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	2927	2	2927	2	0.00
25/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	2937	2	2937	2	0.00
25/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	2917	2	2917	2	0.00
25/10/2017	2046 On 02-August-18			Bond Future	127.40	128.1902	127.3975	128.1902	0.00
25/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	1392	1	1392	1	0.00
25/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	1372	1	1372	1	0.00
25/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	1382	1	1382	1	0.00
25/10/2017	2050 On 02-November-17			Bond Future	131.74	131.7568	131.7431	131.7568	22,106.00
25/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12907	13	12907	13	0.00
25/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12917	13	12917	13	0.00
25/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12927	13	12927	13	0.00
25/10/2017	2050 On 01-February-18			Bond Future	132.52	132.5373	132.5223	132.5373	6,070.00
25/10/2017	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
25/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7718	8	7718	8	0.00
25/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7708	8	7708	8	0.00
25/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7728	8	7728	8	0.00
25/10/2017	2050 On 03-May-18			Bond Future	135.02	135.0400	135.0240	135.0400	0.00
25/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	606	1	606	1	0.00
25/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	586	1	586	1	0.00
25/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	596	1	596	1	0.00
25/10/2017	2050 On 02-August-18			Bond Future	135.87	135.8817	135.8667	135.8817	0.00
25/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	1673	2	1673	2	0.00
25/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	1653	2	1653	2	0.00
25/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	1663	2	1663	2	0.00
25/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	AL37 On 02-November-17			Index Future	549.73	554.1510	549.7310	554.1510	0.00
25/10/2017	AL37 On 01-February-18			Index Future	559.82	564.3200	559.8200	564.3200	0.00
25/10/2017	AL37 On 03-May-18			Index Future	570.20	574.7820	570.1960	574.7820	0.00
25/10/2017	AL37 On 02-August-18			Index Future	580.84	585.5080	580.8350	585.5080	0.00
25/10/2017	AL7T On 02-November-17			Index Future	625.34	633.7010	625.3390	633.7010	0.00
25/10/2017	AL7T On 01-February-18			Index Future	636.82	645.3300	636.8160	645.3300	0.00
25/10/2017	AL7T On 03-May-18			Index Future	648.62	657.2940	648.6190	657.2940	0.00
25/10/2017	AL7T On 02-August-18			Index Future	660.72	669.5600	660.7220	669.5600	0.00
25/10/2017	ALBI On 02-November-17			Index Future	560.85	570.3300	560.8500	570.3300	491.00
25/10/2017	ALBI On 01-February-18			Index Future	571.14	580.7970	571.1430	580.7970	356.00
25/10/2017	ALBI On 03-May-18			Index Future	581.73	591.5640	581.7290	591.5640	0.00
25/10/2017	ALBI On 02-August-18			Index Future	592.58	602.6030	592.5840	602.6030	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
25/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	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
25/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	EL28 On 02-November-17			Bond Future	127.19	127.1953	127.1886	127.1953	0.00
25/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6691	7	6691	7	0.00
25/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6701	7	6701	7	0.00
25/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6681	7	6681	7	0.00
25/10/2017	EL28 On 01-February-18			Bond Future	129.56	129.5695	129.5617	129.5695	0.00
25/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2738	3	2738	3	0.00
25/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2748	3	2748	3	0.00
25/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2728	3	2728	3	0.00
25/10/2017	EL28 On 03-May-18			Bond Future	130.25	130.2568	130.2482	130.2568	0.00
25/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	2932	3	2932	3	0.00
25/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	2942	3	2942	3	0.00
25/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	2952	3	2952	3	0.00
25/10/2017	EL28 On 02-August-18			Bond Future	132.73	132.7402	132.7327	132.7402	0.00
25/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2207	2	2207	2	0.00
25/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	2217	2	2217	2	0.00
25/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	2197	2	2197	2	0.00
25/10/2017	ES33 On 02-November-17			Bond Future	11.19	75.4532	11.1905	75.4532	6,011.00
25/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
25/10/2017	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
25/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	3119	2	3119	2	0.00
25/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	3181	2	3181	2	0.00
25/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	3057	2	3057	2	0.00
25/10/2017	ES33 On 01-February-18			Bond Future	11.31	76.8380	11.3115	76.8380	9,466.00
25/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1751	0	1751	0	0.00
25/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1869	0	1869	0	0.00
25/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1810	0	1810	0	0.00
25/10/2017	ES33 On 03-May-18			Bond Future	11.43	74.4709	11.4313	74.4709	0.00
25/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1257	0	1257	0	0.00
25/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1314	0	1314	0	0.00
25/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1199	0	1199	0	0.00
25/10/2017	ES33 On 02-August-18			Bond Future	11.55	75.8598	11.5524	75.8598	0.00
25/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
25/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2212	1	2212	1	0.00
25/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2327	1	2327	1	0.00
25/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2270	1	2270	1	0.00
25/10/2017	ES42 On 02-November-17			Bond Future	11.40	78.2499	11.3951	78.2499	2,202.00
25/10/2017	ES42 On 01-February-18			Bond Future	11.51	79.6859	11.5108	79.6859	7,957.00
25/10/2017	ES42 On 03-May-18			Bond Future	11.63	76.9018	11.6309	76.9018	0.00
25/10/2017	ES42 On 02-August-18			Bond Future	11.75	78.3358	11.7502	78.3358	0.00
25/10/2017	GOVI On 02-November-17			GOVI	559.50	568.8430	559.5000	568.8430	226.00
25/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	129500	4	129500	4	0.00
25/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	129400	4	129400	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
25/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	129600	4	129600	4	0.00
25/10/2017	GOVI On 01-February-18			GOVI	569.77	579.2820	569.7690	579.2820	443.00
25/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	112510	2	112510	2	0.00
25/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	112610	2	112610	2	0.00
25/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	112710	2	112710	2	0.00
25/10/2017	GOVI On 03-May-18			GOVI	580.33	590.0210	580.3290	590.0210	0.00
25/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	99510	0	99510	0	0.00
25/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	99610	0	99610	0	0.00
25/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	99410	0	99410	0	0.00
25/10/2017	GOVI On 02-August-18			GOVI	591.16	601.0310	591.1570	601.0310	0.00
25/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
25/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	145430	5	145430	5	0.00
25/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	145530	5	145530	5	0.00
25/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	145630	5	145630	5	0.00
25/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2017	IGOV On 02-November-17			Index Future	249.35	250.1750	249.3520	250.1750	737.00
25/10/2017	IGOV On 01-February-18			Index Future	254.01	254.8430	254.0050	254.8430	409.00
25/10/2017	IGOV On 03-May-18			Index Future	258.80	259.6560	258.8000	259.6560	0.00
25/10/2017	IGOV On 02-August-18			Index Future	263.74	264.6080	263.7380	264.6080	0.00
25/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
25/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
25/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.70	99.6909	99.7008	99.6909	0.00
25/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8308	99.8633	99.8308	0.00
25/10/2017	IS01 On 20-September-18			Interest Rate Swap	100.05	99.9736	100.0480	99.9736	0.00
25/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	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
25/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.98	98.9753	98.9848	98.9753	0.00
25/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5217	98.5538	98.5217	0.00
25/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.52	98.4418	98.5167	98.4418	0.00
25/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.96	98.8200	98.9600	98.8200	0.00
25/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.41	99.2201	99.4075	99.2201	0.00
25/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.86	99.6179	99.8599	99.6179	0.00
25/10/2017	IS02 On 20-September-19			Interest Rate Swap	100.34	100.0425	100.3360	100.0425	0.00
25/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.95	96.4096	96.9506	96.4096	0.00
25/10/2017	IS05 On 16-March-21			Interest Rate Swap	96.28	95.6879	96.2818	95.6879	0.00
25/10/2017	IS05 On 15-June-21			Interest Rate Swap	95.59	94.9375	95.5883	94.9375	0.00
25/10/2017	IS05 On 21-September-21			Interest Rate Swap	95.87	95.1616	95.8715	95.1616	0.00
25/10/2017	IS05 On 21-December-21			Interest Rate Swap	98.15	97.3933	98.1533	97.3933	51.00
25/10/2017	IS05 On 15-March-22			Interest Rate Swap	98.38	97.5703	98.3846	97.5703	0.00
25/10/2017	IS05 On 21-June-22			Interest Rate Swap	99.67	98.7948	99.6678	98.7948	0.00
25/10/2017	IS05 On 20-September-22			Interest Rate Swap	101.95	101.0286	101.9461	101.0286	0.00
25/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	IS10 On 17-December-25			Interest Rate Swap	97.67	96.1317	97.6714	96.1317	0.00
25/10/2017	IS10 On 16-March-26			Interest Rate Swap	94.78	93.1874	94.7759	93.1874	0.00
25/10/2017	IS10 On 15-June-26			Interest Rate Swap	93.59	91.9683	93.5933	91.9683	0.00
25/10/2017	IS10 On 21-September-26			Interest Rate Swap	95.77	94.1325	95.7702	94.1325	0.00
25/10/2017	IS10 On 21-December-26			Interest Rate Swap	99.55	97.9050	99.5452	97.9050	0.00
25/10/2017	IS10 On 15-March-27			Interest Rate Swap	98.20	96.5082	98.2003	96.5082	0.00
25/10/2017	IS10 On 21-June-27			Interest Rate Swap	100.29	98.5716	100.2911	98.5716	0.00
25/10/2017	IS10 On 20-September-27			Interest Rate Swap	104.00	102.2790	103.9999	102.2790	0.00
25/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
25/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
25/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
25/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
25/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
25/10/2017	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
25/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
25/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
25/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
25/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
25/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
25/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
25/10/2017	JBAF On 18-September-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
25/10/2017	R023 On 02-November-17			Bond Future	8.34	99.8633	8.3353	99.8633	44,262.00
25/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	952	2	952	2	0.00
25/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	1028	2	1028	2	0.00
25/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	990	2	990	2	0.00
25/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	20	0	20	0	0.00
25/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	17	0	17	0	0.00
25/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	23	0	23	0	0.00
25/10/2017	R023 On 01-February-18			Bond Future	8.39	101.6960	8.3945	101.6960	27,259.00
25/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	830	1	830	1	0.00
25/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	849	1	849	1	0.00
25/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	811	1	811	1	0.00
25/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	1149	1	1149	1	0.00
25/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	1127	1	1127	1	0.00
25/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	1106	1	1106	1	0.00
25/10/2017	R023 On 03-May-18			Bond Future	8.45	99.6514	8.4480	99.6514	0.00
25/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	983	1	983	1	0.00
25/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1017	1	1017	1	0.00
25/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1000	1	1000	1	0.00
25/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1624	1	1624	1	0.00
25/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1645	1	1645	1	0.00
25/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1667	1	1667	1	0.00
25/10/2017	R035 On 02-November-17			Bond Future	10.03	94.2485	10.0271	94.2485	25,234.00
25/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	3396	1	3396	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
25/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	3316	1	3316	1	0.00
25/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	3237	1	3237	1	0.00
25/10/2017	R035 On 01-February-18			Bond Future	10.11	95.9782	10.1079	95.9782	30,857.00
25/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	2802	1	2802	1	0.00
25/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	2880	1	2880	1	0.00
25/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	2724	1	2724	1	0.00
25/10/2017	R035 On 03-May-18			Bond Future	10.18	93.2572	10.1848	93.2572	0.00
25/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	2203	0	2203	0	0.00
25/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	2127	0	2127	0	0.00
25/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	2051	0	2051	0	0.00
25/10/2017	R186 On 02-November-17			Bond Future	9.07	114.1979	9.0712	114.1979	105,332.00
25/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	27	0	27	0	0.00
25/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	115	1	115	1	0.00
25/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	318	1	318	1	0.00
25/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	138	1	138	1	0.00
25/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	3	0	3	0	0.00
25/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	126	1	126	1	0.00
25/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	1361	0	1361	0	0.00
25/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	3110	2	3110	2	3,750.00
25/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	1254	0	1254	0	0.00
25/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	780	0	780	0	5,000.00
25/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	2132	1	2132	1	0.00
25/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	1307	0	1307	0	0.00
25/10/2017	R186 On 01-February-18			Bond Future	9.14	110.9939	9.1410	110.9939	73,139.00
25/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	22	0	22	0	1,460.00
25/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	387	1	387	1	1,460.00
25/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	1233	2	1233	2	0.00
25/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	1340	2	1340	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
25/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	2134	3	2134	3	0.00
25/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	758	1	758	1	0.00
25/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	1286	2	1286	2	0.00
25/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	1259	2	1259	2	0.00
25/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	2383	2	2383	2	0.00
25/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	2235	1	2235	1	6,200.00
25/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	3264	2	3264	2	820.00
25/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	1449	1	1449	1	820.00
25/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	2309	2	2309	2	0.00
25/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	2346	2	2346	2	0.00
25/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	4535	3	4535	3	0.00
25/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	9294	8	9294	8	0.00
25/10/2017	R186 On 03-May-18			Bond Future	9.21	113.0512	9.2132	113.0512	0.00
25/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	1626	2	1626	2	0.00
25/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	1601	2	1601	2	0.00
25/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	1577	2	1577	2	0.00
25/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	3425	3	3425	3	0.00
25/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	3464	3	3464	3	0.00
25/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	3387	3	3387	3	0.00
25/10/2017	R197 On 02-November-17			Bond Future	300.56	301.5313	300.5569	301.5313	851.00
25/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	4603	4	4603	4	0.00
25/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	4593	4	4593	4	0.00
25/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	4613	4	4613	4	0.00
25/10/2017	R197 On 01-February-18			Bond Future	299.18	300.1701	299.1754	300.1701	2,350.00
25/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	2485	1	2485	1	0.00
25/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	2495	1	2495	1	0.00
25/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	2505	2	2505	2	0.00
25/10/2017	R197 On 03-May-18			Bond Future	304.82	305.8383	304.8232	305.8383	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
25/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	383	1	383	1	0.00
25/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	363	1	363	1	0.00
25/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	373	1	373	1	0.00
25/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R202 On 02-November-17			Bond Future	240.57	242.1000	240.5750	242.1000	25,111.00
25/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	13325	12	13325	12	0.00
25/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	13335	12	13335	12	0.00
25/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	13315	12	13315	12	0.00
25/10/2017	R202 On 01-February-18			Bond Future	241.35	242.9064	241.3513	242.9064	4,428.00
25/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	303	1	303	1	0.00
25/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	304	1	304	1	0.00
25/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	305	1	305	1	0.00
25/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	8023	7	8023	7	0.00
25/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	8014	7	8014	7	0.00
25/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	8032	7	8032	7	0.00
25/10/2017	R202 On 03-May-18			Bond Future	245.91	247.4935	245.9076	247.4935	0.00
25/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	2628	3	2628	3	0.00
25/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	2624	3	2624	3	0.00
25/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	2619	3	2619	3	0.00
25/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	4202	3	4202	3	0.00
25/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	4190	3	4190	3	0.00
25/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	4196	3	4196	3	0.00
25/10/2017	R204 On 02-November-17			Bond Future	7.37	103.9150	7.3651	103.9150	42,486.00
25/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	408	1	408	1	0.00
25/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	419	1	419	1	0.00
25/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	398	1	398	1	0.00
25/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R204 On 02-November-17	7.76	Put	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
25/10/2017	R204 On 01-February-18			Bond Future	7.35	101.7842	7.3463	101.7842	18,672.00
25/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	109	0	109	0	0.00
25/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	116	0	116	0	0.00
25/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	113	0	113	0	0.00
25/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	185	0	185	0	0.00
25/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	180	0	180	0	0.00
25/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	189	0	189	0	0.00
25/10/2017	R204 On 03-May-18			Bond Future	7.29	103.6708	7.2901	103.6708	0.00
25/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	100	0	100	0	0.00
25/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	103	0	103	0	0.00
25/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	98	0	98	0	0.00
25/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	224	0	224	0	0.00
25/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	221	0	221	0	0.00
25/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	217	0	217	0	0.00
25/10/2017	R207 On 02-November-17			Bond Future	7.70	101.7714	7.6982	101.7714	31,167.00
25/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	651	1	651	1	0.00
25/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	690	1	690	1	0.00
25/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	670	1	670	1	0.00
25/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R207 On 01-February-18			Bond Future	7.73	99.9980	7.7311	99.9980	13,157.00
25/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	229	0	229	0	0.00
25/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	243	0	243	0	0.00
25/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	236	0	236	0	0.00
25/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	460	0	460	0	0.00
25/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	439	0	439	0	0.00
25/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	449	0	449	0	0.00
25/10/2017	R207 On 03-May-18			Bond Future	7.78	101.8514	7.7774	101.8514	0.00
25/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	284	0	284	0	0.00
25/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	277	0	277	0	0.00
25/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	271	0	271	0	0.00
25/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	599	0	599	0	0.00
25/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	608	0	608	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
25/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	590	0	590	0	0.00
25/10/2017	R208 On 02-November-17			Bond Future	7.95	97.7895	7.9495	97.7895	33,095.00
25/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	717	1	717	1	0.00
25/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	689	1	689	1	0.00
25/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	662	1	662	1	0.00
25/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	3	0	3	0	0.00
25/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	4	0	4	0	0.00
25/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	3	0	3	0	0.00
25/10/2017	R208 On 01-February-18			Bond Future	8.00	99.5842	7.9976	99.5842	30,712.00
25/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	380	1	380	1	0.00
25/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	391	1	391	1	0.00
25/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	370	1	370	1	0.00
25/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	820	0	820	0	0.00
25/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	804	0	804	0	0.00
25/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	787	0	787	0	0.00
25/10/2017	R208 On 03-May-18			Bond Future	8.05	98.0289	8.0455	98.0289	0.00
25/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	431	1	431	1	0.00
25/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	450	1	450	1	0.00
25/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	441	1	441	1	0.00
25/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	1089	1	1089	1	0.00
25/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	1104	1	1104	1	0.00
25/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	1120	1	1120	1	0.00
25/10/2017	R209 On 02-November-17			Bond Future	9.98	71.1200	9.9812	71.1200	106,120.00
25/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	8	0	8	0	0.00
25/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	623	2	623	2	0.00
25/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	10	0	10	0	0.00
25/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	104	1	104	1	0.00
25/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	9	0	9	0	0.00
25/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	17	0	17	0	0.00
25/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00
25/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
25/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	3751	5	3751	5	0.00
25/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
25/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	296	1	296	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
25/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	1589	1	1589	1	6,500.00
25/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	2952	1	2952	1	0.00
25/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	2625	1	2625	1	1,350.00
25/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	4309	3	4309	3	0.00
25/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	11988	10	11988	10	0.00
25/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	940	0	940	0	1,350.00
25/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	3019	2	3019	2	0.00
25/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	6648	5	6648	5	0.00
25/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	2	0	2	0	1,300.00
25/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	504	0	504	0	1,138.00
25/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	2886	1	2886	1	0.00
25/10/2017	R209 On 01-February-18			Bond Future	10.05	72.4252	10.0509	72.4252	79,728.00
25/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	1421	2	1421	2	0.00
25/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	777	1	777	1	0.00
25/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	1011	2	1011	2	0.00
25/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	1032	2	1032	2	0.00
25/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	1342	2	1342	2	0.00
25/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	405	1	405	1	220.00
25/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	2080	3	2080	3	0.00
25/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	1054	2	1054	2	0.00
25/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	1763	3	1763	3	0.00
25/10/2017	R209 On 01-February-18	9.32	Call	Bond Future	394	1	394	1	157.00
25/10/2017	R209 On 01-February-18	9.89	Call	Bond Future	1447	2	1447	2	0.00
25/10/2017	R209 On 01-February-18	9.89	Put	Bond Future	2463	2	2463	2	157.00
25/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	2082	1	2082	1	7,500.00
25/10/2017	R209 On 01-February-18	9.32	Put	Bond Future	5198	4	5198	4	0.00
25/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	2614	2	2614	2	7,500.00
25/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	5140	4	5140	4	0.00
25/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1774	1	1774	1	3,000.00
25/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	3147	2	3147	2	0.00
25/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	3191	2	3191	2	0.00
25/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	3749	3	3749	3	377.00
25/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	3103	2	3103	2	0.00
25/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	2500	2	2500	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2017	R209 On 03-May-18			Bond Future	10.12	70.6184	10.1207	70.6184	0.00
25/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	1947	3	1947	3	0.00
25/10/2017	R209 On 03-May-18	10.00	Call	Bond Future	2363	3	2363	3	0.00
25/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	1974	3	1974	3	0.00
25/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	1921	3	1921	3	0.00
25/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	3687	3	3687	3	0.00
25/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	3612	3	3612	3	0.00
25/10/2017	R209 On 03-May-18	10.00	Put	Bond Future	3114	2	3114	2	5,000.00
25/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	3649	3	3649	3	0.00
25/10/2017	R210 On 02-November-17			Bond Future	184.78	184.8047	184.7846	184.8047	1,480.00
25/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	7305	7	7305	7	0.00
25/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	7285	7	7285	7	0.00
25/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	7295	7	7295	7	0.00
25/10/2017	R210 On 01-February-18			Bond Future	188.23	188.2542	188.2325	188.2542	699.00
25/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	4137	4	4137	4	0.00
25/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	4147	4	4147	4	0.00
25/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	4127	4	4127	4	0.00
25/10/2017	R210 On 03-May-18			Bond Future	189.36	189.3840	189.3609	189.3840	0.00
25/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	2089	2	2089	2	0.00
25/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	2079	2	2079	2	0.00
25/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	2099	2	2099	2	0.00
25/10/2017	R212 On 02-November-17			Bond Future	150.78	151.0372	150.7785	151.0372	2,517.00
25/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 02-November-17	152.41	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
25/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1631	1	1631	1	0.00
25/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1641	1	1641	1	0.00
25/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1621	1	1621	1	0.00
25/10/2017	R212 On 01-February-18			Bond Future	151.55	151.8127	151.5482	151.8127	1,566.00
25/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	3142	3	3142	3	0.00
25/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	3152	3	3152	3	0.00
25/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	3162	3	3162	3	0.00
25/10/2017	R212 On 03-May-18			Bond Future	154.41	154.6795	154.4091	154.6795	0.00
25/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	129	0	129	0	0.00
25/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	109	0	109	0	0.00
25/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	119	0	119	0	0.00
25/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
25/10/2017	R213 On 02-November-17			Bond Future	9.73	82.6086	9.7266	82.6086	50,507.00
25/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	18	0	18	0	0.00
25/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	20	0	20	0	0.00
25/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	15	0	15	0	0.00
25/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	2510	1	2510	1	0.00
25/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	2447	1	2447	1	0.00
25/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	2383	1	2383	1	0.00
25/10/2017	R213 On 01-February-18			Bond Future	9.80	84.1247	9.8022	84.1247	20,001.00
25/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	894	1	894	1	0.00
25/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	875	1	875	1	0.00
25/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	855	1	855	1	0.00
25/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	3301	2	3301	2	0.00
25/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	3347	2	3347	2	0.00
25/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	3256	2	3256	2	0.00
25/10/2017	R213 On 03-May-18			Bond Future	9.87	82.1346	9.8740	82.1346	0.00
25/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	1749	2	1749	2	0.00
25/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	1774	2	1774	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
25/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	1799	2	1799	2	0.00
25/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	3629	3	3629	3	0.00
25/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	3705	3	3705	3	0.00
25/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	3667	3	3667	3	0.00
25/10/2017	R214 On 02-November-17			Bond Future	10.09	70.8912	10.0913	70.8912	34,088.00
25/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	4	0	4	0	0.00
25/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	6	0	6	0	0.00
25/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	5	0	5	0	0.00
25/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	3416	2	3416	2	0.00
25/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	3486	2	3486	2	0.00
25/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	3346	2	3346	2	0.00
25/10/2017	R214 On 01-February-18			Bond Future	10.16	72.1922	10.1627	72.1922	13,642.00
25/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	1081	2	1081	2	0.00
25/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	1127	2	1127	2	0.00
25/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	1104	2	1104	2	0.00
25/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	3310	2	3310	2	0.00
25/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	3265	2	3265	2	0.00
25/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	3355	2	3355	2	0.00
25/10/2017	R214 On 03-May-18			Bond Future	10.23	70.2345	10.2304	70.2345	0.00
25/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	2087	3	2087	3	0.00
25/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	2115	3	2115	3	0.00
25/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	2061	3	2061	3	0.00
25/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	3758	3	3758	3	0.00
25/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	3719	3	3719	3	0.00
25/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	3679	3	3679	3	0.00
25/10/2017	R248 On 02-November-17			Bond Future	10.13	90.8148	10.1314	90.8148	50,118.00
25/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	12	0	12	0	0.00
25/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	11	0	11	0	0.00
25/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	9	0	9	0	0.00
25/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	4264	2	4264	2	0.00
25/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	4086	2	4086	2	0.00
25/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	4175	2	4175	2	0.00
25/10/2017	R248 On 01-February-18			Bond Future	10.20	92.4814	10.2047	92.4814	89,105.00
25/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	1526	2	1526	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
25/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	1586	3	1586	3	0.00
25/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	1556	3	1556	3	0.00
25/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	4172	3	4172	3	0.00
25/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	4060	3	4060	3	0.00
25/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	4116	3	4116	3	0.00
25/10/2017	R248 On 03-May-18			Bond Future	10.27	89.7590	10.2741	89.7590	0.00
25/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	2951	4	2951	4	0.00
25/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	2915	4	2915	4	0.00
25/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	2879	4	2879	4	0.00
25/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	4678	4	4678	4	0.00
25/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	4725	4	4725	4	0.00
25/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	4630	4	4630	4	0.00