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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2017 TO: 15/09/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0857 On 31-March-21			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
15/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	2025 On 02-November-17			Bond Future	129.90	129.9141	129.9049	129.9141	2,291.00
15/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3065	3	3	3	0.00
15/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3075	3	3	3	0.00
15/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3055	3	3	3	0.00
15/09/2017	2025 On 01-February-18			Bond Future	131.00	131.0121	131.0031	131.0121	0.00
15/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2897	3	3	3	0.00
15/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2877	3	3	3	0.00
15/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2887	3	3	3	0.00
15/09/2017	2025 On 03-May-18			Bond Future	133.49	133.5052	133.4940	133.5052	0.00
15/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	274	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	284	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	294	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2029 On 02-November-17			Bond Future	100.25	100.1026	100.2489	100.1026	1,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	2029 On 01-February-18			Bond Future	102.13	101.9794	102.1288	101.9794	0.00
15/09/2017	2029 On 03-May-18			Bond Future	103.05	102.9030	103.0536	102.9030	0.00
15/09/2017	2030 On 02-November-17			Bond Future	9.02	94.6172	94.6915	94.6172	59,104.00
15/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2211	2	2	2	0.00
15/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2279	2	2	2	0.00
15/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2346	2	2	2	0.00
15/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18			Bond Future	9.07	92.3525	92.4285	92.3525	0.00
15/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2106	2	2	2	0.00
15/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2173	2	2	2	0.00
15/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2040	2	2	2	0.00
15/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18			Bond Future	9.12	94.0722	94.1491	94.0722	0.00
15/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2439	2	2	2	0.00
15/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2568	2	3	2	0.00
15/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2503	2	3	2	0.00
15/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2032 On 02-November-17			Bond Future	9.24	92.9004	93.0202	92.9004	35,203.00
15/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2489	2	2	2	0.00
15/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2539	2	3	2	0.00
15/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2589	3	3	3	0.00
15/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	715	1	1	1	0.00
15/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	760	1	1	1	0.00
15/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	737	1	1	1	0.00
15/09/2017	2032 On 01-February-18			Bond Future	9.30	94.6090	94.7313	94.6090	0.00
15/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2425	2	2	2	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
15/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3544	3	4	3	0.00
15/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2069	2	2	2	7,500.00
15/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3499	3	3	3	0.00
15/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3454	3	3	3	0.00
15/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3021	3	3	3	750.00
15/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2815	3	3	3	6,800.00
15/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1625	2	2	2	0.00
15/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2810	3	3	3	0.00
15/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1652	2	2	2	0.00
15/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1935	2	2	2	0.00
15/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2090	2	2	2	0.00
15/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1599	2	2	2	0.00
15/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2429	2	2	2	0.00
15/09/2017	2032 On 03-May-18			Bond Future	9.36	92.2138	92.3379	92.2138	0.00
15/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4648	5	5	5	0.00
15/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4691	5	5	5	0.00
15/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4735	5	5	5	0.00
15/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2159	2	2	2	0.00
15/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2210	2	2	2	0.00
15/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2184	2	2	2	0.00
15/09/2017	2033 On 02-November-17			Bond Future	104.22	104.2283	104.2212	104.2283	5,174.00
15/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5859	6	6	6	0.00
15/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5849	6	6	6	0.00
15/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5869	6	6	6	0.00
15/09/2017	2033 On 01-February-18			Bond Future	106.18	106.1824	106.1755	106.1824	0.00
15/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3475	3	3	3	0.00
15/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3485	3	3	3	0.00

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15/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3465	3	3	3	0.00
15/09/2017	2033 On 03-May-18			Bond Future	107.11	107.1162	107.1076	107.1162	0.00
15/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	582	1	1	1	0.00
15/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	592	1	1	1	0.00
15/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	602	1	1	1	0.00
15/09/2017	2037 On 02-November-17			Bond Future	9.61	92.4375	92.6466	92.4375	53,958.00
15/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1985	2	2	2	0.00
15/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2028	2	2	2	0.00
15/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1942	2	2	2	0.00
15/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1586	2	2	2	0.00
15/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1549	2	2	2	0.00
15/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1512	2	2	2	0.00
15/09/2017	2037 On 01-February-18			Bond Future	9.66	89.8824	90.0957	89.8824	160.00
15/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3453	3	3	3	0.00
15/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3362	3	3	3	0.00
15/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3407	3	3	3	0.00
15/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2219	2	2	2	0.00
15/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2153	2	2	2	0.00
15/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2186	2	2	2	0.00
15/09/2017	2037 On 03-May-18			Bond Future	9.73	91.5560	91.7727	91.5560	0.00
15/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4716	5	5	5	0.00
15/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4806	5	5	5	0.00
15/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4761	5	5	5	0.00
15/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2803	3	3	3	0.00
15/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2833	3	3	3	0.00
15/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2772	3	3	3	0.00
15/09/2017	2038 On 02-November-17			Bond Future	128.64	128.4435	128.6412	128.4435	19,544.00
15/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00

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15/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8169	8	8	8	0.00
15/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8179	8	8	8	0.00
15/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8159	8	8	8	0.00
15/09/2017	2038 On 01-February-18			Bond Future	129.55	129.3466	129.5484	129.3466	0.00
15/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7382	8	7	8	0.00
15/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7402	8	7	8	0.00
15/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7392	8	7	8	0.00
15/09/2017	2038 On 03-May-18			Bond Future	132.01	131.8080	132.0117	131.8080	0.00
15/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	258	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	278	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	268	0	0	0	0.00
15/09/2017	2040 On 02-November-17			Bond Future	9.74	95.5647	95.7002	95.5647	16,379.00
15/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1576	2	2	2	0.00
15/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1538	1	2	1	0.00
15/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1614	2	2	2	0.00
15/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2326	2	2	2	0.00
15/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2277	2	2	2	0.00
15/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2229	2	2	2	0.00
15/09/2017	2040 On 01-February-18			Bond Future	9.80	92.8168	92.9551	92.8168	0.00
15/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3304	3	3	3	0.00
15/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3394	3	3	3	0.00
15/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3349	3	3	3	0.00
15/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2701	3	3	3	0.00
15/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2663	3	3	3	0.00
15/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2740	3	3	3	0.00
15/09/2017	2040 On 03-May-18			Bond Future	9.87	94.5451	94.6854	94.5451	0.00

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15/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4940	5	5	5	0.00
15/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4986	5	5	5	0.00
15/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4893	5	5	5	0.00
15/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3303	3	3	3	0.00
15/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3269	3	3	3	0.00
15/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3235	3	3	3	0.00
15/09/2017	2044 On 02-November-17			Bond Future	9.76	92.6875	92.8683	92.6875	26,275.00
15/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1559	1	2	1	0.00
15/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1635	2	2	2	0.00
15/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1597	2	2	2	0.00
15/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2342	2	2	2	0.00
15/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2293	2	2	2	0.00
15/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2391	3	2	3	0.00
15/09/2017	2044 On 01-February-18			Bond Future	9.81	90.0118	90.1963	90.0118	0.00
15/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3403	3	3	3	0.00
15/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3449	3	3	3	0.00
15/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3495	3	3	3	0.00
15/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2684	3	3	3	0.00
15/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2760	3	3	3	0.00
15/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2722	3	3	3	0.00
15/09/2017	2044 On 03-May-18			Bond Future	9.88	91.6878	91.8752	91.6878	0.00
15/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5175	5	5	5	0.00
15/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5127	5	5	5	0.00
15/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5080	5	5	5	0.00
15/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3263	3	3	3	0.00
15/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3297	3	3	3	0.00
15/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3228	3	3	3	0.00
15/09/2017	2046 On 02-November-17			Bond Future	123.94	123.9512	123.9418	123.9512	21,292.00
15/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12358	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12378	12	12	12	0.00
15/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12368	12	12	12	0.00
15/09/2017	2046 On 01-February-18			Bond Future	126.27	126.2752	126.2659	126.2752	0.00
15/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6634	7	7	7	0.00
15/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6644	7	7	7	0.00
15/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6654	7	7	7	0.00
15/09/2017	2046 On 03-May-18			Bond Future	127.07	127.0800	127.0685	127.0800	0.00
15/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	871	1	1	1	0.00
15/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	881	1	1	1	0.00
15/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	861	1	1	1	0.00
15/09/2017	2050 On 02-November-17			Bond Future	131.98	131.9931	131.9840	131.9931	22,382.00
15/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12666	13	13	13	0.00
15/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12676	13	13	13	0.00
15/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12686	13	13	13	0.00
15/09/2017	2050 On 01-February-18			Bond Future	132.79	132.7944	132.7856	132.7944	0.00
15/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7454	7	7	7	0.00
15/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7444	7	7	7	0.00
15/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7464	7	7	7	0.00
15/09/2017	2050 On 03-May-18			Bond Future	135.31	135.3215	135.3105	135.3215	0.00
15/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.62	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
15/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	319	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	299	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	309	0	0	0	0.00
15/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	AL37 On 02-November-17			Index Future	562.58	562.1170	562.5840	562.1170	0.00
15/09/2017	AL37 On 01-February-18			Index Future	572.93	572.4550	572.9330	572.4550	0.00
15/09/2017	AL37 On 03-May-18			Index Future	583.60	583.1170	583.6000	583.1170	0.00
15/09/2017	AL7T On 02-November-17			Index Future	649.44	648.8430	649.4400	648.8430	0.00
15/09/2017	AL7T On 01-February-18			Index Future	661.39	660.7760	661.3860	660.7760	0.00
15/09/2017	AL7T On 03-May-18			Index Future	673.70	673.0830	673.7010	673.0830	0.00
15/09/2017	ALBI On 02-November-17			Index Future	582.22	581.3940	582.2230	581.3940	786.00
15/09/2017	ALBI On 01-February-18			Index Future	592.93	592.0870	592.9330	592.0870	0.00
15/09/2017	ALBI On 03-May-18			Index Future	603.97	603.1140	603.9720	603.1140	0.00
15/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C038 On 31-January-38			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
15/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C223 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
15/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	EL28 On 02-November-17			Bond Future	127.45	127.4586	127.4520	127.4586	0.00
15/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6428	6	6	6	0.00
15/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6438	6	6	6	0.00
15/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6418	6	6	6	0.00
15/09/2017	EL28 On 01-February-18			Bond Future	129.84	129.8483	129.8419	129.8483	0.00
15/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2458	2	2	2	0.00
15/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2468	2	2	2	0.00
15/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2448	2	2	2	0.00
15/09/2017	EL28 On 03-May-18			Bond Future	132.31	132.3193	132.3108	132.3193	0.00
15/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 03-May-18	133.20	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
15/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	869	1	1	1	0.00
15/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	879	1	1	1	0.00
15/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	889	1	1	1	0.00
15/09/2017	ES33 On 02-November-17			Bond Future	10.67	76.8465	77.0729	76.8465	9,466.00
15/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	49	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	13	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	75	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18			Bond Future	10.77	78.2598	78.4906	78.2598	0.00
15/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1297	1	1	1	0.00
15/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1356	1	1	1	0.00
15/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1416	1	1	1	0.00
15/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18			Bond Future	10.87	75.9257	76.1604	75.9257	0.00
15/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1917	2	2	2	0.00
15/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2032	2	2	2	0.00
15/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1975	2	2	2	0.00
15/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES42 On 02-November-17			Bond Future	10.96	79.3704	79.5192	79.3704	7,957.00
15/09/2017	ES42 On 01-February-18			Bond Future	11.06	80.8301	80.9818	80.8301	0.00
15/09/2017	ES42 On 03-May-18			Bond Future	11.16	78.0741	78.2282	78.0741	0.00
15/09/2017	GOVI On 02-November-17			GOVI	580.97	580.1750	580.9700	580.1750	669.00
15/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	85100	8	9	8	0.00
15/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	85200	8	9	8	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
15/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	85300	8	9	8	0.00
15/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18			GOVI	591.66	590.8460	591.6570	590.8460	0.00
15/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	106270	10	11	10	0.00
15/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	106170	10	11	10	0.00
15/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	106370	10	11	10	0.00
15/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18			GOVI	602.67	601.8500	602.6730	601.8500	0.00
15/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	124030	12	12	12	0.00
15/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	123830	12	12	12	0.00
15/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	123930	12	12	12	0.00
15/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2017	IGOV On 02-November-17			Index Future	250.24	250.2200	250.2410	250.2200	1,163.00
15/09/2017	IGOV On 01-February-18			Index Future	254.93	254.9110	254.9340	254.9110	0.00
15/09/2017	IGOV On 03-May-18			Index Future	259.78	259.7620	259.7810	259.7620	0.00
15/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
15/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7689	99.7678	99.7689	0.00
15/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6231	99.6214	99.6231	0.00
15/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6767	99.6764	99.6767	0.00
15/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.72	99.7176	99.7152	99.7176	0.00
15/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7975	99.7959	99.7975	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
15/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9053	98.9039	98.9053	0.00
15/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3658	98.3644	98.3658	0.00
15/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1825	98.1802	98.1825	0.00
15/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
15/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7157	98.7118	98.7157	0.00
15/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.99	99.0005	98.9948	99.0005	0.00
15/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.2993	99.2999	99.2993	0.00
15/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.04	95.0694	95.0433	95.0694	0.00
15/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.20	94.2299	94.1998	94.2299	0.00
15/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.33	93.3619	93.3278	93.3619	0.00
15/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.45	93.4868	93.4495	93.4868	0.00
15/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.59	95.6352	95.5944	95.6352	51.00
15/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.67	95.7118	95.6670	95.7118	0.00
15/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.83	96.8732	96.8259	96.8732	0.00
15/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.00	99.0511	99.0020	99.0511	0.00
15/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.42	93.4376	93.4217	93.4376	0.00
15/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.40	90.4136	90.4008	90.4136	0.00
15/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.13	89.1413	89.1301	89.1413	0.00
15/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.31	91.3215	91.3089	91.3215	0.00
15/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.11	95.1270	95.1053	95.1270	0.00
15/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.63	93.6613	93.6256	93.6613	0.00
15/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.70	95.7490	95.6996	95.7490	0.00
15/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.44	99.4994	99.4418	99.4994	0.00
15/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
15/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
15/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
15/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
15/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	0.00
15/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
15/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
15/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
15/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
15/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	0.00
15/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
15/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
15/09/2017	R023 On 02-November-17			Bond Future	7.72	101.4711	101.5606	101.4711	57,230.00
15/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3531	3	4	3	0.00
15/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3572	3	4	3	0.00
15/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3613	4	4	4	0.00
15/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	7	0	0	0	0.00
15/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	6	0	0	0	0.00
15/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	7	0	0	0	0.00
15/09/2017	R023 On 01-February-18			Bond Future	7.74	103.3373	103.4288	103.3373	0.00
15/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2668	3	3	3	0.00
15/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2701	3	3	3	0.00
15/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2636	3	3	3	0.00
15/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	327	0	0	0	0.00
15/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	319	0	0	0	0.00
15/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	311	0	0	0	0.00
15/09/2017	R023 On 03-May-18			Bond Future	7.75	101.3319	101.4245	101.3319	0.00
15/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2648	3	3	3	0.00
15/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2704	3	3	3	0.00
15/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2676	3	3	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
15/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	607	1	1	1	0.00
15/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	617	1	1	1	0.00
15/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	627	1	1	1	0.00
15/09/2017	R035 On 02-November-17			Bond Future	9.48	96.2347	96.5275	96.2347	22,815.00
15/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	947	1	1	1	0.00
15/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	867	1	1	1	0.00
15/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1027	1	1	1	0.00
15/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18			Bond Future	9.54	98.0045	98.3032	98.0045	0.00
15/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1466	1	1	1	0.00
15/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1622	1	2	1	0.00
15/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1544	1	2	1	0.00
15/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18			Bond Future	9.60	95.3293	95.6330	95.3293	0.00
15/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2308	2	2	2	0.00
15/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2384	2	2	2	0.00
15/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2232	2	2	2	0.00
15/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R186 On 02-November-17			Bond Future	8.42	116.9451	117.0525	116.9451	148,957.00
15/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2696	3	3	3	0.00
15/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3386	3	3	3	0.00
15/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1980	2	2	2	0.00
15/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4065	4	4	4	0.00
15/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3497	3	3	3	0.00
15/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3441	3	3	3	0.00
15/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	284	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
15/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	263	0	0	0	0.00
15/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	178	0	0	0	5,000.00
15/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	737	1	1	1	3,750.00
15/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	452	0	0	0	0.00
15/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	273	0	0	0	0.00
15/09/2017	R186 On 01-February-18			Bond Future	8.46	113.7960	113.9056	113.7960	198.00
15/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	420	0	0	0	1,460.00
15/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2140	2	2	2	1,460.00
15/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4285	4	4	4	0.00
15/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5563	5	6	5	0.00
15/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4091	4	4	4	0.00
15/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3129	3	3	3	0.00
15/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4188	4	4	4	0.00
15/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4139	4	4	4	0.00
15/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	808	1	1	1	0.00
15/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	747	1	1	1	6,200.00
15/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1202	1	1	1	820.00
15/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	445	0	0	0	820.00
15/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	777	1	1	1	0.00
15/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	793	1	1	1	0.00
15/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1855	2	2	2	0.00
15/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5259	5	5	5	0.00
15/09/2017	R186 On 03-May-18			Bond Future	8.50	115.9150	116.0261	115.9150	0.00
15/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4305	4	4	4	0.00
15/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4262	4	4	4	0.00
15/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4220	4	4	4	0.00
15/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1561	2	2	2	0.00
15/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1582	2	2	2	0.00
15/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1541	2	2	2	0.00
15/09/2017	R197 On 02-November-17			Bond Future	301.48	301.5053	301.4832	301.5053	2,350.00
15/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 02-November-17	305.15	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
15/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3677	4	4	4	0.00
15/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3667	4	4	4	0.00
15/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3687	4	4	4	0.00
15/09/2017	R197 On 01-February-18			Bond Future	300.16	300.1841	300.1623	300.1841	0.00
15/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1498	1	1	1	0.00
15/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1508	1	2	1	0.00
15/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1518	1	2	1	0.00
15/09/2017	R197 On 03-May-18			Bond Future	305.87	305.8965	305.8697	305.8965	0.00
15/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1430	1	1	1	0.00
15/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1410	1	1	1	0.00
15/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1420	1	1	1	0.00
15/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17			Bond Future	240.42	240.4335	240.4168	240.4335	28,647.00
15/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13484	13	13	13	0.00
15/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13494	13	13	13	0.00
15/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13474	13	13	13	0.00
15/09/2017	R202 On 01-February-18			Bond Future	241.22	241.2367	241.2209	241.2367	0.00
15/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	457	0	0	0	0.00
15/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	458	0	0	0	0.00
15/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	459	0	0	0	0.00
15/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	8307	8	8	8	0.00
15/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	8298	8	8	8	0.00
15/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	8316	8	8	8	0.00
15/09/2017	R202 On 03-May-18			Bond Future	245.81	245.8275	245.8075	245.8275	0.00
15/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	2830	3	3	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
15/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	2826	3	3	3	0.00
15/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	2822	3	3	3	0.00
15/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	4504	5	5	5	0.00
15/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	4493	4	4	4	0.00
15/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	4498	4	4	4	0.00
15/09/2017	R204 On 02-November-17			Bond Future	6.76	104.3275	104.3439	104.3275	46,398.00
15/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2658	3	3	3	0.00
15/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2664	3	3	3	0.00
15/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2652	3	3	3	0.00
15/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1606	2	2	2	0.00
15/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1602	2	2	2	0.00
15/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1597	2	2	2	0.00
15/09/2017	R204 On 01-February-18			Bond Future	6.55	102.2082	102.2252	102.2082	0.00
15/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3564	4	4	4	0.00
15/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3573	4	4	4	0.00
15/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3568	4	4	4	0.00
15/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2976	3	3	3	0.00
15/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2972	3	3	3	0.00
15/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2980	3	3	3	0.00
15/09/2017	R204 On 03-May-18			Bond Future	6.16	104.1115	104.1283	104.1115	0.00
15/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4870	5	5	5	0.00
15/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4873	5	5	5	0.00
15/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4867	5	5	5	0.00
15/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4308	4	4	4	0.00
15/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4305	4	4	4	0.00
15/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4302	4	4	4	0.00
15/09/2017	R207 On 02-November-17			Bond Future	7.05	102.6174	102.6590	102.6174	41,067.00
15/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1947	2	2	2	0.00
15/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1986	2	2	2	0.00
15/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1966	2	2	2	0.00
15/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R207 On 02-November-17	8.05	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
15/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R207 On 01-February-18			Bond Future	6.99	100.8636	100.9062	100.8636	0.00
15/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1151	1	1	1	0.00
15/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1183	1	1	1	0.00
15/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1167	1	1	1	0.00
15/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	58	0	0	0	0.00
15/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	55	0	0	0	0.00
15/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	57	0	0	0	0.00
15/09/2017	R207 On 03-May-18			Bond Future	6.91	102.7418	102.7847	102.7418	0.00
15/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1157	1	1	1	0.00
15/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1143	1	1	1	0.00
15/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1130	1	1	1	0.00
15/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	108	0	0	0	0.00
15/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	110	0	0	0	0.00
15/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	105	0	0	0	0.00
15/09/2017	R208 On 02-November-17			Bond Future	7.27	99.0920	99.1681	99.0920	32,186.00
15/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2698	3	3	3	0.00
15/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2669	3	3	3	0.00
15/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2641	3	3	3	0.00
15/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 01-February-18			Bond Future	7.25	100.9145	100.9922	100.9145	0.00
15/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1735	2	2	2	0.00
15/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1758	2	2	2	0.00
15/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1712	2	2	2	0.00
15/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	138	0	0	0	0.00
15/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	134	0	0	0	0.00
15/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	130	0	0	0	0.00
15/09/2017	R208 On 03-May-18			Bond Future	7.22	99.3926	99.4712	99.3926	0.00
15/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1643	2	2	2	0.00
15/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1683	2	2	2	0.00
15/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1663	2	2	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
15/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	251	0	0	0	0.00
15/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	256	0	0	0	0.00
15/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	262	0	0	0	0.00
15/09/2017	R209 On 02-November-17			Bond Future	9.44	72.7765	73.0236	72.7765	121,587.00
15/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1663	2	2	2	0.00
15/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3920	4	4	4	0.00
15/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1740	2	2	2	0.00
15/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2644	2	3	2	0.00
15/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1701	2	2	2	0.00
15/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1898	2	2	2	0.00
15/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1034	1	1	1	1,350.00
15/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	352	0	0	0	2,248.00
15/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7310	7	7	7	0.00
15/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	10	0	0	0	2,800.00
15/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3287	3	3	3	0.00
15/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	594	1	1	1	6,500.00
15/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1109	1	1	1	0.00
15/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	970	1	1	1	1,350.00
15/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1807	2	2	2	0.00
15/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8463	9	8	9	0.00
15/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1139	1	1	1	0.00
15/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3465	4	3	4	0.00
15/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	25	0	0	0	1,300.00
15/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	396	0	0	0	1,350.00
15/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	266	0	0	0	1,138.00
15/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1080	1	1	1	0.00
15/09/2017	R209 On 01-February-18			Bond Future	9.50	74.1149	74.3669	74.1149	0.00
15/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3066	3	3	3	0.00
15/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4770	5	5	5	0.00
15/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3147	3	3	3	0.00
15/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3106	3	3	3	0.00
15/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4307	4	4	4	0.00
15/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1023	1	1	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	861	1	1	1	3,000.00
15/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1618	2	2	2	0.00
15/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1643	2	2	2	0.00
15/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1593	2	2	2	0.00
15/09/2017	R209 On 03-May-18			Bond Future	9.55	72.3459	72.6020	72.3459	0.00
15/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4171	4	4	4	0.00
15/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4210	4	4	4	0.00
15/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4132	4	4	4	0.00
15/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2222	2	2	2	0.00
15/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2172	2	2	2	0.00
15/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2197	2	2	2	0.00
15/09/2017	R210 On 02-November-17			Bond Future	185.30	185.3166	185.3017	185.3166	2,179.00
15/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6768	7	7	7	0.00
15/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6788	7	7	7	0.00
15/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6778	7	7	7	0.00
15/09/2017	R210 On 01-February-18			Bond Future	188.78	188.7910	188.7763	188.7910	0.00
15/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3604	4	4	4	0.00
15/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3594	4	4	4	0.00
15/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3584	4	4	4	0.00
15/09/2017	R210 On 03-May-18			Bond Future	189.94	189.9609	189.9432	189.9609	0.00
15/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1507	1	2	1	0.00
15/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1497	1	1	1	0.00
15/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1517	1	2	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
15/09/2017	R212 On 02-November-17			Bond Future	151.15	151.1614	151.1502	151.1614	4,057.00
15/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1260	1	1	1	0.00
15/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1270	1	1	1	0.00
15/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1250	1	1	1	0.00
15/09/2017	R212 On 01-February-18			Bond Future	151.95	151.9571	151.9461	151.9571	0.00
15/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2744	3	3	3	0.00
15/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2754	3	3	3	0.00
15/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2764	3	3	3	0.00
15/09/2017	R212 On 03-May-18			Bond Future	154.84	154.8488	154.8353	154.8488	0.00
15/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	555	1	1	1	0.00
15/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	535	1	1	1	0.00
15/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	545	1	1	1	0.00
15/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R213 On 02-November-17			Bond Future	9.11	85.1159	85.2229	85.1159	63,283.00
15/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2284	2	2	2	0.00
15/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2330	2	2	2	0.00
15/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2238	2	2	2	0.00
15/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	690	1	1	1	0.00
15/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	670	1	1	1	0.00
15/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	650	1	1	1	0.00
15/09/2017	R213 On 01-February-18			Bond Future	9.16	86.6813	86.7905	86.6813	0.00
15/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3163	3	3	3	0.00
15/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3122	3	3	3	0.00
15/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3081	3	3	3	0.00
15/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1428	1	1	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
15/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1452	1	1	1	0.00
15/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1404	1	1	1	0.00
15/09/2017	R213 On 03-May-18			Bond Future	9.21	84.7461	84.8568	84.7461	0.00
15/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4186	4	4	4	0.00
15/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4226	4	4	4	0.00
15/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4266	4	4	4	0.00
15/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1892	2	2	2	0.00
15/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1938	2	2	2	0.00
15/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1915	2	2	2	0.00
15/09/2017	R214 On 02-November-17			Bond Future	9.63	72.1483	72.2951	72.1483	44,034.00
15/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1288	1	1	1	0.00
15/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1354	1	1	1	0.00
15/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1320	1	1	1	0.00
15/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1636	2	2	2	0.00
15/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1675	2	2	2	0.00
15/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1599	2	2	2	0.00
15/09/2017	R214 On 01-February-18			Bond Future	9.69	73.4752	73.6249	73.4752	0.00
15/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2850	3	3	3	0.00
15/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2928	3	3	3	0.00
15/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2889	3	3	3	0.00
15/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1940	2	2	2	0.00
15/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1911	2	2	2	0.00
15/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1969	2	2	2	0.00
15/09/2017	R214 On 03-May-18			Bond Future	9.75	71.5476	71.6996	71.5476	0.00
15/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4077	4	4	4	0.00
15/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4116	4	4	4	0.00
15/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4038	4	4	4	0.00
15/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2516	3	3	3	0.00
15/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2489	3	2	3	0.00
15/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2461	3	2	3	0.00
15/09/2017	R248 On 02-November-17			Bond Future	9.73	91.9609	92.1018	91.9609	85,554.00
15/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1609	2	2	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
15/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1569	2	2	2	0.00
15/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1530	1	2	1	0.00
15/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2347	2	2	2	0.00
15/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2246	2	2	2	0.00
15/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2296	2	2	2	0.00
15/09/2017	R248 On 01-February-18			Bond Future	9.79	93.6522	93.7960	93.6522	170.00
15/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3607	4	4	4	0.00
15/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3702	4	4	4	0.00
15/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3654	4	4	4	0.00
15/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2749	3	3	3	0.00
15/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2672	3	3	3	0.00
15/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2710	3	3	3	0.00
15/09/2017	R248 On 03-May-18			Bond Future	9.85	90.9593	91.1053	90.9593	0.00
15/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5258	5	5	5	0.00
15/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5210	5	5	5	0.00
15/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5162	5	5	5	0.00
15/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3396	3	3	3	0.00
15/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3432	4	3	4	0.00
15/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3361	3	3	3	0.00