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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	2025 On 02-November-17			Bond Future	129.68	129.6882	129.6823	129.6882	2,291.00
21/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3288	3	3288	3	0.00
21/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3298	3	3298	3	0.00
21/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3278	3	3278	3	0.00
21/08/2017	2025 On 01-February-18			Bond Future	130.76	130.7624	130.7575	130.7624	0.00
21/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3142	3	3142	3	0.00
21/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3122	3	3122	3	0.00
21/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3132	3	3132	3	0.00
21/08/2017	2025 On 03-May-18			Bond Future	133.26	133.2732	133.2646	133.2732	0.00
21/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	45	0	45	0	0.00
21/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	55	0	55	0	0.00
21/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	65	0	65	0	0.00
21/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2029 On 02-November-17			Bond Future	100.21	100.2166	100.2121	100.2166	1,370.00
21/08/2017	2029 On 01-February-18			Bond Future	102.09	102.0915	102.0876	102.0915	0.00
21/08/2017	2029 On 03-May-18			Bond Future	103.02	103.0237	103.0170	103.0237	0.00
21/08/2017	2030 On 02-November-17			Bond Future	9.10	94.1255	9.0976	94.1255	55,693.00
21/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1649	2	1649	2	0.00
21/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1716	2	1716	2	0.00
21/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1783	2	1783	2	0.00
21/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 01-February-18			Bond Future	9.15	91.8493	9.1515	91.8493	0.00
21/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1531	2	1531	2	0.00
21/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1597	2	1597	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1465	1	1465	1	0.00
21/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 03-May-18			Bond Future	9.21	93.5714	9.2067	93.5714	0.00
21/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1863	2	1863	2	0.00
21/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1993	2	1993	2	0.00
21/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1928	2	1928	2	0.00
21/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2032 On 02-November-17			Bond Future	9.34	92.2474	9.3430	92.2474	33,251.00
21/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2316	2	2316	2	0.00
21/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2359	2	2359	2	0.00
21/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2402	2	2402	2	0.00
21/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1259	1	1259	1	0.00
21/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1317	1	1317	1	0.00
21/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1288	1	1288	1	0.00
21/08/2017	2032 On 01-February-18			Bond Future	9.40	93.9413	9.4030	93.9413	0.00
21/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2319	2	2319	2	7,800.00
21/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3328	3	3328	3	0.00
21/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1998	2	1998	2	7,500.00
21/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3287	3	3287	3	0.00
21/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2853	3	2853	3	750.00
21/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2668	3	2668	3	6,800.00
21/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3246	3	3246	3	0.00
21/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2161	2	2161	2	0.00
21/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3485	4	3485	4	0.00
21/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2191	2	2191	2	0.00
21/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2514	3	2514	3	0.00
21/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2690	3	2690	3	0.00
21/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2131	2	2131	2	0.00
21/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3070	3	3070	3	0.00
21/08/2017	2032 On 03-May-18			Bond Future	9.46	91.5454	9.4605	91.5454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4316	4	4316	4	0.00
21/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4358	4	4358	4	0.00
21/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4399	4	4399	4	0.00
21/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2573	3	2573	3	0.00
21/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2629	3	2629	3	0.00
21/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2601	3	2601	3	0.00
21/08/2017	2033 On 02-November-17			Bond Future	104.39	104.3945	104.3900	104.3945	5,174.00
21/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5690	6	5690	6	0.00
21/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5680	6	5680	6	0.00
21/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5700	6	5700	6	0.00
21/08/2017	2033 On 01-February-18			Bond Future	106.34	106.3476	106.3437	106.3476	0.00
21/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3306	3	3306	3	0.00
21/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3316	3	3316	3	0.00
21/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3296	3	3296	3	0.00
21/08/2017	2033 On 03-May-18			Bond Future	107.28	107.2910	107.2842	107.2910	0.00
21/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	406	0	406	0	0.00
21/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	416	0	416	0	0.00
21/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	426	0	426	0	0.00
21/08/2017	2037 On 02-November-17			Bond Future	9.68	92.1361	9.6841	92.1361	57,977.00
21/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1996	2	1996	2	0.00
21/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	2035	2	2035	2	0.00
21/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1958	2	1958	2	0.00
21/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2229	2	2229	2	0.00
21/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2188	2	2188	2	0.00
21/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2147	2	2147	2	0.00

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21/08/2017	2037 On 01-February-18			Bond Future	9.75	89.5731	9.7459	89.5731	160.00
21/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3409	4	3409	4	0.00
21/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3325	3	3325	3	0.00
21/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3367	3	3367	3	0.00
21/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2823	3	2823	3	0.00
21/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2752	3	2752	3	0.00
21/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2787	3	2787	3	0.00
21/08/2017	2037 On 03-May-18			Bond Future	9.81	91.2526	9.8088	91.2526	0.00
21/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4534	5	4534	5	0.00
21/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4620	5	4620	5	0.00
21/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4577	5	4577	5	0.00
21/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3263	3	3263	3	0.00
21/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3296	3	3296	3	0.00
21/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3230	3	3230	3	0.00
21/08/2017	2038 On 02-November-17			Bond Future	130.54	130.5422	130.5360	130.5422	19,544.00
21/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6274	6	6274	6	0.00
21/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6284	6	6284	6	0.00
21/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6264	6	6264	6	0.00
21/08/2017	2038 On 01-February-18			Bond Future	131.46	131.4636	131.4584	131.4636	0.00
21/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5472	5	5472	5	0.00
21/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5492	5	5492	5	0.00
21/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5482	5	5482	5	0.00
21/08/2017	2038 On 03-May-18			Bond Future	133.98	133.9877	133.9788	133.9877	0.00
21/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1709	2	1709	2	0.00
21/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1689	2	1689	2	0.00
21/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1699	2	1699	2	0.00
21/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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21/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2040 On 02-November-17			Bond Future	9.78	95.4577	9.7797	95.4577	15,669.00
21/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1817	2	1817	2	0.00
21/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1781	2	1781	2	0.00
21/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1855	2	1855	2	0.00
21/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	2893	3	2893	3	0.00
21/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	2843	3	2843	3	0.00
21/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2794	3	2794	3	0.00
21/08/2017	2040 On 01-February-18			Bond Future	9.84	92.7053	9.8424	92.7053	0.00
21/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3430	4	3430	4	0.00
21/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3515	4	3515	4	0.00
21/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3473	4	3473	4	0.00
21/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3158	3	3158	3	0.00
21/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3118	3	3118	3	0.00
21/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3199	3	3199	3	0.00
21/08/2017	2040 On 03-May-18			Bond Future	9.91	94.4435	9.9060	94.4435	0.00
21/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4890	5	4890	5	0.00
21/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4935	5	4935	5	0.00
21/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4844	5	4844	5	0.00
21/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3583	4	3583	4	0.00
21/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3548	4	3548	4	0.00
21/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3512	3	3512	3	0.00
21/08/2017	2044 On 02-November-17			Bond Future	9.82	92.4521	9.8186	92.4521	20,734.00
21/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1712	2	1712	2	0.00
21/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1784	2	1784	2	0.00
21/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1748	2	1748	2	0.00
21/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3036	3	3036	3	0.00
21/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	2984	3	2984	3	0.00
21/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3087	3	3087	3	0.00
21/08/2017	2044 On 01-February-18			Bond Future	9.88	89.7696	9.8796	89.7696	0.00
21/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3410	4	3410	4	0.00
21/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3453	4	3453	4	0.00
21/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3496	4	3496	4	0.00
21/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3239	3	3239	3	0.00

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21/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3322	3	3322	3	0.00
21/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3281	3	3281	3	0.00
21/08/2017	2044 On 03-May-18			Bond Future	9.94	91.4528	9.9415	91.4528	0.00
21/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4987	5	4987	5	0.00
21/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4942	5	4942	5	0.00
21/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4896	5	4896	5	0.00
21/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3632	4	3632	4	0.00
21/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3668	4	3668	4	0.00
21/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3596	4	3596	4	0.00
21/08/2017	2046 On 02-November-17			Bond Future	123.89	123.8991	123.8938	123.8991	21,292.00
21/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12406	12	12406	12	0.00
21/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12426	12	12426	12	0.00
21/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12416	12	12416	12	0.00
21/08/2017	2046 On 01-February-18			Bond Future	126.21	126.2171	126.2126	126.2171	0.00
21/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6687	7	6687	7	0.00
21/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6697	7	6697	7	0.00
21/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6707	7	6707	7	0.00
21/08/2017	2046 On 03-May-18			Bond Future	127.02	127.0252	127.0172	127.0252	0.00
21/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	923	1	923	1	0.00
21/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	933	1	933	1	0.00
21/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	913	1	913	1	0.00
21/08/2017	2050 On 02-November-17			Bond Future	133.39	133.3928	133.3869	133.3928	22,532.00
21/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11263	11	11263	11	0.00
21/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11273	11	11273	11	0.00
21/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11283	11	11283	11	0.00
21/08/2017	2050 On 01-February-18			Bond Future	134.19	134.1971	134.1920	134.1971	0.00
21/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6048	6	6048	6	0.00
21/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6038	6	6038	6	0.00
21/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6058	6	6058	6	0.00
21/08/2017	2050 On 03-May-18			Bond Future	136.77	136.7738	136.7650	136.7738	0.00
21/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1155	1	1155	1	0.00
21/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1145	1	1145	1	0.00
21/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1135	1	1135	1	0.00
21/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
21/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
21/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	AL37 On 02-November-17			Index Future	559.83	559.4550	559.8250	559.4550	0.00
21/08/2017	AL37 On 01-February-18			Index Future	570.11	569.7290	570.1080	569.7290	0.00
21/08/2017	AL37 On 03-May-18			Index Future	580.79	580.4120	580.7880	580.4120	0.00
21/08/2017	AL7T On 02-November-17			Index Future	644.52	644.2680	644.5230	644.2680	0.00
21/08/2017	AL7T On 01-February-18			Index Future	656.36	656.0990	656.3620	656.0990	0.00
21/08/2017	AL7T On 03-May-18			Index Future	668.66	668.4020	668.6580	668.4020	0.00
21/08/2017	ALBI On 02-November-17			Index Future	578.66	578.7660	578.6590	578.7660	616.00
21/08/2017	ALBI On 01-February-18			Index Future	589.29	589.3950	589.2890	589.3950	0.00
21/08/2017	ALBI On 03-May-18			Index Future	600.33	600.4470	600.3280	600.4470	0.00
21/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2017	EL28 On 02-November-17			Bond Future	127.94	127.9428	127.9393	127.9428	0.00
21/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5941	6	5941	6	0.00
21/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5951	6	5951	6	0.00
21/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5931	6	5931	6	0.00
21/08/2017	EL28 On 01-February-18			Bond Future	130.33	130.3363	130.3338	130.3363	0.00
21/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1966	2	1966	2	0.00
21/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1976	2	1976	2	0.00
21/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1956	2	1956	2	0.00
21/08/2017	EL28 On 03-May-18			Bond Future	132.83	132.8389	132.8327	132.8389	0.00
21/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	347	0	347	0	0.00
21/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	357	0	357	0	0.00
21/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	367	0	367	0	0.00
21/08/2017	ES33 On 02-November-17			Bond Future	10.78	76.4152	10.7832	76.4152	9,466.00
21/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	695	1	695	1	0.00
21/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	757	1	757	1	0.00
21/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	634	1	634	1	0.00
21/08/2017	ES33 On 01-February-18			Bond Future	10.89	77.8184	10.8894	77.8184	0.00
21/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	600	1	600	1	0.00
21/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	659	1	659	1	0.00
21/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	718	1	718	1	0.00
21/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 03-May-18			Bond Future	10.99	75.4858	10.9915	75.4858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1216	1	1216	1	0.00
21/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1331	1	1331	1	0.00
21/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1273	1	1273	1	0.00
21/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
21/08/2017	ES42 On 02-November-17			Bond Future	11.01	79.2007	11.0126	79.2007	7,957.00
21/08/2017	ES42 On 01-February-18			Bond Future	11.11	80.6548	11.1146	80.6548	0.00
21/08/2017	ES42 On 03-May-18			Bond Future	11.22	77.9058	11.2178	77.9058	0.00
21/08/2017	GOVI On 02-November-17			GOVI	577.33	577.4500	577.3290	577.4500	670.00
21/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	48690	5	48690	5	0.00
21/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	48790	5	48790	5	0.00
21/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	48890	5	48890	5	0.00
21/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 01-February-18			GOVI	587.93	588.0550	587.9340	588.0550	0.00
21/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	69040	7	69040	7	0.00
21/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	68940	7	68940	7	0.00
21/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	69140	7	69140	7	0.00
21/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 03-May-18			GOVI	598.95	599.0820	598.9480	599.0820	0.00
21/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	86780	9	86780	9	0.00
21/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	86580	9	86580	9	0.00
21/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	86680	9	86680	9	0.00
21/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
21/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
21/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2017	IGOV On 02-November-17			Index Future	250.99	251.0200	250.9890	251.0200	1,163.00
21/08/2017	IGOV On 01-February-18			Index Future	255.69	255.7160	255.6870	255.7160	0.00
21/08/2017	IGOV On 03-May-18			Index Future	260.59	260.6260	260.5890	260.6260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
21/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
21/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7648	99.7636	99.7648	0.00
21/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6342	99.6335	99.6342	0.00
21/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7030	99.6972	99.7030	0.00
21/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.77	99.7840	99.7692	99.7840	0.00
21/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7919	99.7908	99.7919	0.00
21/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9144	98.9127	98.9144	0.00
21/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.3914	98.3858	98.3914	0.00
21/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.24	98.2501	98.2352	98.2501	0.00
21/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.50	98.5200	98.5000	98.5200	0.00
21/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.79	98.8172	98.7927	98.8172	0.00
21/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.09	99.1122	99.0852	99.1122	0.00
21/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.40	99.4283	99.4022	99.4283	0.00
21/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3932	95.3498	95.3932	0.00
21/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.55	94.5831	94.5480	94.5831	0.00
21/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.72	93.7442	93.7199	93.7442	0.00
21/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.87	93.8885	93.8741	93.8885	0.00
21/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.05	96.0504	96.0455	96.0504	51.00
21/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.15	96.1449	96.1474	96.1449	0.00
21/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.33	97.3166	97.3268	97.3166	0.00
21/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.52	99.5068	99.5203	99.5068	0.00
21/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.07	94.0769	94.0651	94.0769	0.00
21/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.06	91.0690	91.0584	91.0690	0.00
21/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.80	89.8063	89.7994	89.8063	0.00
21/08/2017	IS10 On 21-September-26			Interest Rate Swap	91.97	91.9730	91.9691	91.9730	0.00
21/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.76	95.7577	95.7565	95.7577	0.00
21/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.30	94.2965	94.2967	94.2965	0.00
21/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.37	96.3651	96.3677	96.3651	0.00
21/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.10	100.0954	100.0988	100.0954	0.00
21/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
21/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
21/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
21/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
21/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
21/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
21/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
21/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
21/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
21/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
21/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
21/08/2017	R023 On 02-November-17			Bond Future	7.83	101.0208	7.8318	101.0208	53,785.00
21/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	3097	3	3097	3	0.00
21/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	3136	3	3136	3	0.00
21/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3175	3	3175	3	0.00
21/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	43	0	43	0	0.00
21/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	41	0	41	0	0.00
21/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	45	0	45	0	0.00
21/08/2017	R023 On 01-February-18			Bond Future	7.86	102.8761	7.8597	102.8761	0.00
21/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2397	2	2397	2	0.00
21/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2427	2	2427	2	0.00
21/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2368	2	2368	2	0.00
21/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	543	1	543	1	0.00
21/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	532	1	532	1	0.00
21/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	521	1	521	1	0.00
21/08/2017	R023 On 03-May-18			Bond Future	7.87	100.8750	7.8749	100.8750	0.00
21/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2401	2	2401	2	0.00
21/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2454	2	2454	2	0.00
21/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2427	2	2427	2	0.00
21/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	838	1	838	1	0.00
21/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	850	1	850	1	0.00
21/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	862	1	862	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R035 On 02-November-17			Bond Future	9.58	95.8032	9.5818	95.8032	13,405.00
21/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	146	0	146	0	0.00
21/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	66	0	66	0	0.00
21/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	225	0	225	0	0.00
21/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 01-February-18			Bond Future	9.65	97.5627	9.6475	97.5627	0.00
21/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	647	1	647	1	0.00
21/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	803	1	803	1	0.00
21/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	725	1	725	1	0.00
21/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 03-May-18			Bond Future	9.71	94.8914	9.7070	94.8914	0.00
21/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1484	2	1484	2	0.00
21/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1560	2	1560	2	0.00
21/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1408	1	1408	1	0.00
21/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R186 On 02-November-17			Bond Future	8.55	116.1290	8.5470	116.1290	165,854.00
21/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2293	2	2293	2	0.00
21/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2885	3	2885	3	0.00
21/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3481	3	3481	3	0.00
21/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2981	3	2981	3	0.00
21/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2933	3	2933	3	0.00
21/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	669	1	669	1	0.00
21/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	633	1	633	1	0.00
21/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	480	1	480	1	5,000.00
21/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	935	1	935	1	3,750.00
21/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	651	1	651	1	0.00
21/08/2017	R186 On 01-February-18			Bond Future	8.59	112.9616	8.5938	112.9616	198.00
21/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1927	2	1927	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	417	0	417	0	1,460.00
21/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3817	4	3817	4	0.00
21/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4986	5	4986	5	0.00
21/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3641	4	3641	4	0.00
21/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3729	4	3729	4	0.00
21/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2783	3	2783	3	0.00
21/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3685	4	3685	4	0.00
21/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1184	1	1184	1	6,200.00
21/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	773	1	773	1	820.00
21/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1264	1	1264	1	0.00
21/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1761	2	1761	2	820.00
21/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1244	1	1244	1	0.00
21/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1224	1	1224	1	0.00
21/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2548	3	2548	3	0.00
21/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6161	6	6161	6	0.00
21/08/2017	R186 On 03-May-18			Bond Future	8.64	115.0797	8.6382	115.0797	0.00
21/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3842	4	3842	4	0.00
21/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3802	4	3802	4	0.00
21/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3763	4	3763	4	0.00
21/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2010	2	2010	2	0.00
21/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2035	2	2035	2	0.00
21/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	1987	2	1987	2	0.00
21/08/2017	R197 On 02-November-17			Bond Future	301.21	301.2219	301.2076	301.2219	2,350.00
21/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3952	4	3952	4	0.00
21/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3942	4	3942	4	0.00
21/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3962	4	3962	4	0.00
21/08/2017	R197 On 01-February-18			Bond Future	299.80	299.8085	299.7963	299.8085	0.00
21/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1864	2	1864	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1874	2	1874	2	0.00
21/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1884	2	1884	2	0.00
21/08/2017	R197 On 03-May-18			Bond Future	305.54	305.5651	305.5445	305.5651	0.00
21/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1104	1	1104	1	0.00
21/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1084	1	1084	1	0.00
21/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1094	1	1094	1	0.00
21/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 02-November-17			Bond Future	241.41	241.4249	241.4144	241.4249	28,758.00
21/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12486	12	12486	12	0.00
21/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12496	12	12496	12	0.00
21/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12476	12	12476	12	0.00
21/08/2017	R202 On 01-February-18			Bond Future	242.19	242.1976	242.1890	242.1976	0.00
21/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6881	7	6881	7	0.00
21/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6871	7	6871	7	0.00
21/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6891	7	6891	7	0.00
21/08/2017	R202 On 03-May-18			Bond Future	246.83	246.8481	246.8324	246.8481	0.00
21/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	658	1	658	1	0.00
21/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	638	1	638	1	0.00
21/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	648	1	648	1	0.00
21/08/2017	R204 On 02-November-17			Bond Future	6.94	104.1158	6.9431	104.1158	47,386.00
21/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	859	1	859	1	0.00
21/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	869	1	869	1	0.00
21/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	848	1	848	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R204 On 01-February-18			Bond Future	6.80	101.9897	6.7971	101.9897	0.00
21/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	436	0	436	0	0.00
21/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	449	0	449	0	0.00
21/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	442	0	442	0	0.00
21/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	55	0	55	0	0.00
21/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	53	0	53	0	0.00
21/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	56	0	56	0	0.00
21/08/2017	R204 On 03-May-18			Bond Future	6.48	103.9020	6.4799	103.9020	0.00
21/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	418	0	418	0	0.00
21/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	423	0	423	0	0.00
21/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	413	0	413	0	0.00
21/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	50	0	50	0	0.00
21/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	49	0	49	0	0.00
21/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	48	0	48	0	0.00
21/08/2017	R207 On 02-November-17			Bond Future	7.26	102.2170	7.2562	102.2170	40,855.00
21/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1527	2	1527	2	0.00
21/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1566	2	1566	2	0.00
21/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1547	2	1547	2	0.00
21/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
21/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
21/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
21/08/2017	R207 On 01-February-18			Bond Future	7.23	100.4530	7.2270	100.4530	0.00
21/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	835	1	835	1	0.00
21/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	862	1	862	1	0.00
21/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	848	1	848	1	0.00
21/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	173	0	173	0	0.00
21/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	165	0	165	0	0.00
21/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	169	0	169	0	0.00
21/08/2017	R207 On 03-May-18			Bond Future	7.18	102.3365	7.1806	102.3365	0.00
21/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	867	1	867	1	0.00
21/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	856	1	856	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	845	1	845	1	0.00
21/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	248	0	248	0	0.00
21/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	253	0	253	0	0.00
21/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	244	0	244	0	0.00
21/08/2017	R208 On 02-November-17			Bond Future	7.42	98.6649	7.4161	98.6649	32,544.00
21/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2262	2	2262	2	0.00
21/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2234	2	2234	2	0.00
21/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2206	2	2206	2	0.00
21/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	6	0	6	0	0.00
21/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	6	0	6	0	0.00
21/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	5	0	5	0	0.00
21/08/2017	R208 On 01-February-18			Bond Future	7.42	100.4767	7.4163	100.4767	0.00
21/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1428	1	1428	1	0.00
21/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1448	1	1448	1	0.00
21/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1407	1	1407	1	0.00
21/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	286	0	286	0	0.00
21/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	279	0	279	0	0.00
21/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	272	0	272	0	0.00
21/08/2017	R208 On 03-May-18			Bond Future	7.40	98.9592	7.4008	98.9592	0.00
21/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1378	1	1378	1	0.00
21/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1413	1	1413	1	0.00
21/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1395	1	1395	1	0.00
21/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	431	0	431	0	0.00
21/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	438	0	438	0	0.00
21/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	446	0	446	0	0.00
21/08/2017	R209 On 02-November-17			Bond Future	9.54	72.3922	9.5404	72.3922	101,626.00
21/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1600	2	1600	2	0.00
21/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3580	4	3580	4	0.00
21/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1667	2	1667	2	0.00
21/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2452	3	2452	3	0.00
21/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1633	2	1633	2	0.00
21/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1804	2	1804	2	0.00
21/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	1048	1	1048	1	1,350.00
21/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	419	0	419	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6732	7	6732	7	0.00
21/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	26	0	26	0	2,800.00
21/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	3018	3	3018	3	0.00
21/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1064	1	1064	1	6,500.00
21/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1703	2	1703	2	0.00
21/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1539	2	1539	2	1,350.00
21/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2483	2	2483	2	0.00
21/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9140	9	9140	9	0.00
21/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1738	2	1738	2	0.00
21/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4193	4	4193	4	0.00
21/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	110	0	110	0	1,300.00
21/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	788	1	788	1	1,350.00
21/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	588	1	588	1	3,360.00
21/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1669	2	1669	2	0.00
21/08/2017	R209 On 01-February-18			Bond Future	9.60	73.7216	9.5968	73.7216	0.00
21/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2899	3	2899	3	0.00
21/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4468	5	4468	5	0.00
21/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2971	3	2971	3	0.00
21/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2935	3	2935	3	0.00
21/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	4039	4	4039	4	0.00
21/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1431	1	1431	1	7,500.00
21/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1235	1	1235	1	3,000.00
21/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2123	2	2123	2	0.00
21/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2153	2	2153	2	0.00
21/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2094	2	2094	2	0.00
21/08/2017	R209 On 03-May-18			Bond Future	9.65	71.9544	9.6508	71.9544	0.00
21/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3879	4	3879	4	0.00
21/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3916	4	3916	4	0.00
21/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3842	4	3842	4	0.00
21/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2613	3	2613	3	0.00
21/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2558	3	2558	3	0.00
21/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2586	3	2586	3	0.00
21/08/2017	R210 On 02-November-17			Bond Future	186.13	186.1423	186.1337	186.1423	2,179.00
21/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5936	6	5936	6	0.00
21/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5956	6	5956	6	0.00
21/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5946	6	5946	6	0.00
21/08/2017	R210 On 01-February-18			Bond Future	189.62	189.6245	189.6173	189.6245	0.00
21/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2763	3	2763	3	0.00
21/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2753	3	2753	3	0.00
21/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2743	3	2743	3	0.00
21/08/2017	R210 On 03-May-18			Bond Future	190.80	190.8168	190.8042	190.8168	0.00
21/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	646	1	646	1	0.00
21/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	636	1	636	1	0.00
21/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	656	1	656	1	0.00
21/08/2017	R212 On 02-November-17			Bond Future	151.04	151.0508	151.0436	151.0508	4,282.00
21/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1366	1	1366	1	0.00
21/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1376	1	1376	1	0.00
21/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1356	1	1356	1	0.00
21/08/2017	R212 On 01-February-18			Bond Future	151.81	151.8168	151.8106	151.8168	0.00
21/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2879	3	2879	3	0.00
21/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2889	3	2889	3	0.00
21/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2899	3	2899	3	0.00
21/08/2017	R212 On 03-May-18			Bond Future	154.72	154.7318	154.7214	154.7318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	441	0	441	0	0.00
21/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	421	0	421	0	0.00
21/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	431	0	431	0	0.00
21/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
21/08/2017	R213 On 02-November-17			Bond Future	9.21	84.5305	9.2106	84.5305	62,970.00
21/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2083	2	2083	2	0.00
21/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2122	2	2122	2	0.00
21/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2044	2	2044	2	0.00
21/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1185	1	1185	1	0.00
21/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1158	1	1158	1	0.00
21/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1131	1	1131	1	0.00
21/08/2017	R213 On 01-February-18			Bond Future	9.27	86.0829	9.2685	86.0829	0.00
21/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2997	3	2997	3	0.00
21/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2959	3	2959	3	0.00
21/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2922	3	2922	3	0.00
21/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	1969	2	1969	2	0.00
21/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	1997	2	1997	2	0.00
21/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	1942	2	1942	2	0.00
21/08/2017	R213 On 03-May-18			Bond Future	9.32	84.1472	9.3200	84.1472	0.00
21/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3921	4	3921	4	0.00
21/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3959	4	3959	4	0.00
21/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3997	4	3997	4	0.00
21/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2330	2	2330	2	0.00
21/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2381	2	2381	2	0.00
21/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2355	2	2355	2	0.00
21/08/2017	R214 On 02-November-17			Bond Future	9.68	72.0697	9.6766	72.0697	44,022.00
21/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1434	2	1434	2	0.00
21/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1497	2	1497	2	0.00
21/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1466	2	1466	2	0.00
21/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2075	2	2075	2	0.00
21/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2114	2	2114	2	0.00
21/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2036	2	2036	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2017	R214 On 01-February-18			Bond Future	9.74	73.3932	9.7354	73.3932	0.00
21/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2962	3	2962	3	0.00
21/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	3037	3	3037	3	0.00
21/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2999	3	2999	3	0.00
21/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2351	2	2351	2	0.00
21/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2320	2	2320	2	0.00
21/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2382	2	2382	2	0.00
21/08/2017	R214 On 03-May-18			Bond Future	9.79	71.4731	9.7886	71.4731	0.00
21/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	4073	4	4073	4	0.00
21/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	4111	4	4111	4	0.00
21/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	4035	4	4035	4	0.00
21/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2811	3	2811	3	0.00
21/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2782	3	2782	3	0.00
21/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2754	3	2754	3	0.00
21/08/2017	R248 On 02-November-17			Bond Future	9.78	91.8092	9.7790	91.8092	75,989.00
21/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1798	2	1798	2	0.00
21/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1760	2	1760	2	0.00
21/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1723	2	1723	2	0.00
21/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	2963	3	2963	3	0.00
21/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2859	3	2859	3	0.00
21/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	2911	3	2911	3	0.00
21/08/2017	R248 On 01-February-18			Bond Future	9.84	93.4953	9.8411	93.4953	170.00
21/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3725	4	3725	4	0.00
21/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3816	4	3816	4	0.00
21/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3770	4	3770	4	0.00
21/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3300	3	3300	3	0.00
21/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3219	3	3219	3	0.00
21/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3259	3	3259	3	0.00
21/08/2017	R248 On 03-May-18			Bond Future	9.90	90.8111	9.8974	90.8111	0.00
21/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	5141	5	5141	5	0.00
21/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	5094	5	5094	5	0.00
21/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	5047	5	5047	5	0.00
21/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3712	4	3712	4	0.00
21/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3749	4	3749	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
21/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3675	4	3675	4	0.00
