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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
29/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	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
29/08/2017	2025 On 02-November-17			Bond Future	129.51	129.5114	129.5063	129.5114	2,291.00
29/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3464	3	3464	3	0.00
29/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3474	3	3474	3	0.00
29/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3454	3	3454	3	0.00
29/08/2017	2025 On 01-February-18			Bond Future	130.58	130.5853	130.5804	130.5853	0.00
29/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3320	3	3320	3	0.00
29/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3300	3	3300	3	0.00
29/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3310	3	3310	3	0.00
29/08/2017	2025 On 03-May-18			Bond Future	133.08	133.0821	133.0771	133.0821	0.00
29/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	133	0	133	0	0.00
29/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	123	0	123	0	0.00
29/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	143	0	143	0	0.00
29/08/2017	2029 On 02-November-17			Bond Future	100.18	100.1823	100.1784	100.1823	1,370.00
29/08/2017	2029 On 01-February-18			Bond Future	102.06	102.0589	102.0551	102.0589	0.00
29/08/2017	2029 On 03-May-18			Bond Future	102.98	102.9823	102.9784	102.9823	0.00
29/08/2017	2030 On 02-November-17			Bond Future	9.15	93.7684	9.1495	93.7684	58,401.00
29/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1293	1	1293	1	0.00
29/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1360	1	1360	1	0.00
29/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1427	1	1427	1	0.00
29/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 01-February-18			Bond Future	9.20	91.4872	9.2050	91.4872	0.00
29/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1169	1	1169	1	0.00
29/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1236	1	1236	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
29/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1103	1	1103	1	0.00
29/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 03-May-18			Bond Future	9.26	93.1964	9.2628	93.1964	0.00
29/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1490	1	1490	1	0.00
29/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1619	2	1619	2	0.00
29/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1555	2	1555	2	0.00
29/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2032 On 02-November-17			Bond Future	9.40	91.8346	9.4045	91.8346	35,444.00
29/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1947	2	1947	2	0.00
29/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1988	2	1988	2	0.00
29/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2028	2	2028	2	0.00
29/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1335	1	1335	1	0.00
29/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1399	1	1399	1	0.00
29/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1367	1	1367	1	0.00
29/08/2017	2032 On 01-February-18			Bond Future	9.47	93.5225	9.4663	93.5225	0.00
29/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2069	2	2069	2	7,800.00
29/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3040	3	3040	3	0.00
29/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1765	2	1765	2	7,500.00
29/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3001	3	3001	3	0.00
29/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2962	3	2962	3	0.00
29/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2585	3	2585	3	750.00
29/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2406	2	2406	2	6,800.00
29/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2331	2	2331	2	0.00
29/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3709	4	3709	4	0.00
29/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2363	2	2363	2	0.00
29/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2702	3	2702	3	0.00
29/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2884	3	2884	3	0.00
29/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2299	2	2299	2	0.00
29/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3276	3	3276	3	0.00
29/08/2017	2032 On 03-May-18			Bond Future	9.53	91.1126	9.5266	91.1126	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
29/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3970	4	3970	4	0.00
29/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4010	4	4010	4	0.00
29/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4050	4	4050	4	0.00
29/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2694	3	2694	3	0.00
29/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2753	3	2753	3	0.00
29/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2723	3	2723	3	0.00
29/08/2017	2033 On 02-November-17			Bond Future	104.36	104.3598	104.3558	104.3598	5,174.00
29/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5724	6	5724	6	0.00
29/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5714	6	5714	6	0.00
29/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5734	6	5734	6	0.00
29/08/2017	2033 On 01-February-18			Bond Future	106.31	106.3145	106.3107	106.3145	0.00
29/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3339	3	3339	3	0.00
29/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3349	3	3349	3	0.00
29/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3329	3	3329	3	0.00
29/08/2017	2033 On 03-May-18			Bond Future	107.25	107.2489	107.2451	107.2489	0.00
29/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	445	0	445	0	0.00
29/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	455	0	455	0	0.00
29/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	465	0	465	0	0.00
29/08/2017	2037 On 02-November-17			Bond Future	9.75	91.4871	9.7504	91.4871	54,038.00
29/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1647	2	1647	2	0.00
29/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1682	2	1682	2	0.00
29/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1612	2	1612	2	0.00
29/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2410	2	2410	2	0.00
29/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2365	2	2365	2	0.00
29/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2320	2	2320	2	0.00

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29/08/2017	2037 On 01-February-18			Bond Future	9.81	88.9136	9.8142	88.9136	160.00
29/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3042	3	3042	3	0.00
29/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2962	3	2962	3	0.00
29/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3002	3	3002	3	0.00
29/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2994	3	2994	3	0.00
29/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2919	3	2919	3	0.00
29/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2956	3	2956	3	0.00
29/08/2017	2037 On 03-May-18			Bond Future	9.88	90.5746	9.8798	90.5746	0.00
29/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4159	4	4159	4	0.00
29/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4242	4	4242	4	0.00
29/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4201	4	4201	4	0.00
29/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3435	3	3435	3	0.00
29/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3470	3	3470	3	0.00
29/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3401	3	3401	3	0.00
29/08/2017	2038 On 02-November-17			Bond Future	129.44	129.8636	129.4391	129.8636	19,544.00
29/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	7371	7	7371	7	0.00
29/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	7381	7	7381	7	0.00
29/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	7361	7	7361	7	0.00
29/08/2017	2038 On 01-February-18			Bond Future	130.34	130.7750	130.3429	130.7750	0.00
29/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	6587	6	6587	6	0.00
29/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	6607	6	6607	6	0.00
29/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	6597	6	6597	6	0.00
29/08/2017	2038 On 03-May-18			Bond Future	132.84	133.2755	132.8352	133.2755	0.00
29/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	565	1	565	1	0.00
29/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	545	1	545	1	0.00
29/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	555	1	555	1	0.00
29/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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29/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2040 On 02-November-17			Bond Future	9.84	94.8530	9.8409	94.8530	15,719.00
29/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1471	1	1471	1	0.00
29/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1438	1	1438	1	0.00
29/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1505	2	1505	2	0.00
29/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3067	3	3067	3	0.00
29/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3014	3	3014	3	0.00
29/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2961	3	2961	3	0.00
29/08/2017	2040 On 01-February-18			Bond Future	9.91	92.0911	9.9053	92.0911	0.00
29/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3116	3	3116	3	0.00
29/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3200	3	3200	3	0.00
29/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3158	3	3158	3	0.00
29/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3369	3	3369	3	0.00
29/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3327	3	3327	3	0.00
29/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3411	3	3411	3	0.00
29/08/2017	2040 On 03-May-18			Bond Future	9.97	93.8115	9.9715	93.8115	0.00
29/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4514	5	4514	5	0.00
29/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4558	5	4558	5	0.00
29/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4470	4	4470	4	0.00
29/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3749	4	3749	4	0.00
29/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3712	4	3712	4	0.00
29/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3675	4	3675	4	0.00
29/08/2017	2044 On 02-November-17			Bond Future	9.85	92.0146	9.8543	92.0146	24,076.00
29/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1460	1	1460	1	0.00
29/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1527	2	1527	2	0.00
29/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1493	2	1493	2	0.00
29/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3086	3	3086	3	0.00
29/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3033	3	3033	3	0.00
29/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3140	3	3140	3	0.00
29/08/2017	2044 On 01-February-18			Bond Future	9.92	89.3256	9.9163	89.3256	0.00
29/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3212	3	3212	3	0.00
29/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3254	3	3254	3	0.00
29/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3297	3	3297	3	0.00
29/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3350	3	3350	3	0.00

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29/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3434	3	3434	3	0.00
29/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3391	3	3391	3	0.00
29/08/2017	2044 On 03-May-18			Bond Future	9.98	90.9944	9.9799	90.9944	0.00
29/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4735	5	4735	5	0.00
29/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4691	5	4691	5	0.00
29/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4646	5	4646	5	0.00
29/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3701	4	3701	4	0.00
29/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3738	4	3738	4	0.00
29/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3664	4	3664	4	0.00
29/08/2017	2046 On 02-November-17			Bond Future	123.85	123.8585	123.8541	123.8585	21,292.00
29/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12446	12	12446	12	0.00
29/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12466	12	12466	12	0.00
29/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12456	12	12456	12	0.00
29/08/2017	2046 On 01-February-18			Bond Future	126.17	126.1785	126.1740	126.1785	0.00
29/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6726	7	6726	7	0.00
29/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6736	7	6736	7	0.00
29/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6746	7	6746	7	0.00
29/08/2017	2046 On 03-May-18			Bond Future	126.97	126.9759	126.9713	126.9759	0.00
29/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	969	1	969	1	0.00
29/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	979	1	979	1	0.00
29/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	959	1	959	1	0.00
29/08/2017	2050 On 02-November-17			Bond Future	132.75	132.7527	132.7477	132.7527	22,382.00
29/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
29/08/2017	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
29/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11902	12	11902	12	0.00
29/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11912	12	11912	12	0.00
29/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11922	12	11922	12	0.00
29/08/2017	2050 On 01-February-18			Bond Future	133.54	133.5483	133.5432	133.5483	0.00
29/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6697	7	6697	7	0.00
29/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6687	7	6687	7	0.00
29/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6707	7	6707	7	0.00
29/08/2017	2050 On 03-May-18			Bond Future	136.10	136.1017	136.0967	136.1017	0.00
29/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	487	0	487	0	0.00
29/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	477	0	477	0	0.00
29/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	467	0	467	0	0.00
29/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
29/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
29/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	AL37 On 02-November-17			Index Future	558.80	558.7910	558.7990	558.7910	0.00
29/08/2017	AL37 On 01-February-18			Index Future	569.07	569.0640	569.0730	569.0640	0.00
29/08/2017	AL37 On 03-May-18			Index Future	579.70	579.6980	579.7030	579.6980	0.00
29/08/2017	AL7T On 02-November-17			Index Future	642.38	642.3560	642.3790	642.3560	0.00
29/08/2017	AL7T On 01-February-18			Index Future	654.19	654.1640	654.1880	654.1640	0.00
29/08/2017	AL7T On 03-May-18			Index Future	666.41	666.3880	666.4090	666.3880	0.00
29/08/2017	ALBI On 02-November-17			Index Future	576.59	576.5640	576.5860	576.5640	616.00
29/08/2017	ALBI On 01-February-18			Index Future	587.19	587.1630	587.1860	587.1630	0.00
29/08/2017	ALBI On 03-May-18			Index Future	598.16	598.1350	598.1550	598.1350	0.00
29/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	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
29/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2017	EL28 On 02-November-17			Bond Future	128.15	128.1543	128.1514	128.1543	0.00
29/08/2017	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
29/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5729	6	5729	6	0.00
29/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5739	6	5739	6	0.00
29/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5719	6	5719	6	0.00
29/08/2017	EL28 On 01-February-18			Bond Future	130.55	130.5548	130.5521	130.5548	0.00
29/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1748	2	1748	2	0.00
29/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1758	2	1758	2	0.00
29/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1738	2	1738	2	0.00
29/08/2017	EL28 On 03-May-18			Bond Future	133.05	133.0510	133.0483	133.0510	0.00
29/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
29/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	132	0	132	0	0.00
29/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	142	0	142	0	0.00
29/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	152	0	152	0	0.00
29/08/2017	ES33 On 02-November-17			Bond Future	10.84	76.0318	10.8411	76.0318	9,466.00
29/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1047	1	1047	1	0.00
29/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1109	1	1109	1	0.00
29/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	985	1	985	1	0.00
29/08/2017	ES33 On 01-February-18			Bond Future	10.95	77.4293	10.9491	77.4293	0.00
29/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	243	0	243	0	0.00
29/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	302	0	302	0	0.00
29/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	361	0	361	0	0.00
29/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 03-May-18			Bond Future	11.05	75.0844	11.0540	75.0844	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
29/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	848	1	848	1	0.00
29/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	963	1	963	1	0.00
29/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	906	1	906	1	0.00
29/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
29/08/2017	ES42 On 02-November-17			Bond Future	11.07	78.7327	11.0705	78.7327	7,957.00
29/08/2017	ES42 On 01-February-18			Bond Future	11.17	80.1796	11.1743	80.1796	0.00
29/08/2017	ES42 On 03-May-18			Bond Future	11.28	77.4163	11.2803	77.4163	0.00
29/08/2017	GOVI On 02-November-17			GOVI	575.34	575.3190	575.3390	575.3190	674.00
29/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	28790	3	28790	3	0.00
29/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	28890	3	28890	3	0.00
29/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	28990	3	28990	3	0.00
29/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 01-February-18			GOVI	585.92	585.8950	585.9160	585.8950	0.00
29/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	48860	5	48860	5	0.00
29/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	48760	5	48760	5	0.00
29/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	48960	5	48960	5	0.00
29/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 03-May-18			GOVI	596.86	596.8440	596.8610	596.8440	0.00
29/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	65910	7	65910	7	0.00
29/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	65710	7	65710	7	0.00
29/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	65810	7	65810	7	0.00
29/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
29/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
29/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2017	IGOV On 02-November-17			Index Future	250.85	250.9310	250.8450	250.9310	1,163.00
29/08/2017	IGOV On 01-February-18			Index Future	255.55	255.6320	255.5450	255.6320	0.00
29/08/2017	IGOV On 03-May-18			Index Future	260.43	260.5190	260.4310	260.5190	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
29/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
29/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
29/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7425	99.7443	99.7425	0.00
29/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6163	99.6193	99.6163	0.00
29/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6723	99.6743	99.6723	0.00
29/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.75	99.7432	99.7453	99.7432	0.00
29/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7731	99.7750	99.7731	0.00
29/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.8936	98.8966	98.8936	0.00
29/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.37	98.3651	98.3672	98.3651	0.00
29/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.21	98.2083	98.2103	98.2083	0.00
29/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
29/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.77	98.7727	98.7720	98.7727	0.00
29/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.07	99.0694	99.0675	99.0694	0.00
29/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.39	99.3923	99.3884	99.3923	0.00
29/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.27	95.3155	95.2713	95.3155	0.00
29/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.46	94.5087	94.4563	94.5087	0.00
29/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.62	93.6802	93.6212	93.6802	0.00
29/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.77	93.8363	93.7743	93.8363	0.00
29/08/2017	IS05 On 21-December-21			Interest Rate Swap	95.95	96.0128	95.9542	96.0128	51.00
29/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.07	96.1210	96.0675	96.1210	0.00
29/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.26	97.3095	97.2609	97.3095	0.00
29/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.46	99.5143	99.4645	99.5143	0.00
29/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.07	94.2308	94.0733	94.2308	0.00
29/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.07	91.2248	91.0726	91.2248	0.00
29/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.83	89.9692	89.8261	89.9692	0.00
29/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.01	92.1442	92.0124	92.1442	0.00
29/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.82	95.9396	95.8202	95.9396	0.00
29/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.38	94.4907	94.3800	94.4907	0.00
29/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.47	96.5719	96.4736	96.5719	0.00
29/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.22	100.3098	100.2216	100.3098	0.00
29/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/08/2017	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
29/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
29/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
29/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
29/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
29/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
29/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
29/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
29/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
29/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
29/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
29/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
29/08/2017	R023 On 02-November-17			Bond Future	7.88	100.8719	7.8822	100.8719	53,960.00
29/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2879	3	2879	3	0.00
29/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2918	3	2918	3	0.00
29/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2957	3	2957	3	0.00
29/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	40	0	40	0	0.00
29/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	38	0	38	0	0.00
29/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	42	0	42	0	0.00
29/08/2017	R023 On 01-February-18			Bond Future	7.91	102.7261	7.9128	102.7261	0.00
29/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2224	2	2224	2	0.00
29/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2253	2	2253	2	0.00
29/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2196	2	2196	2	0.00
29/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	588	1	588	1	0.00
29/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	576	1	576	1	0.00
29/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	565	1	565	1	0.00
29/08/2017	R023 On 03-May-18			Bond Future	7.93	100.7154	7.9326	100.7154	0.00
29/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2240	2	2240	2	0.00
29/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2291	2	2291	2	0.00
29/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2265	2	2265	2	0.00
29/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	901	1	901	1	0.00
29/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	914	1	914	1	0.00
29/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	927	1	927	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
29/08/2017	R035 On 02-November-17			Bond Future	9.64	95.2719	9.6380	95.2719	19,402.00
29/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	382	0	382	0	0.00
29/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	303	0	303	0	0.00
29/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	223	0	223	0	0.00
29/08/2017	R035 On 01-February-18			Bond Future	9.71	97.0232	9.7054	97.0232	0.00
29/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	192	0	192	0	0.00
29/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	348	0	348	0	0.00
29/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	270	0	270	0	0.00
29/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 03-May-18			Bond Future	9.77	94.3355	9.7674	94.3355	0.00
29/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1016	1	1016	1	0.00
29/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1092	1	1092	1	0.00
29/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	940	1	940	1	0.00
29/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R186 On 02-November-17			Bond Future	8.60	115.7729	8.6050	115.7729	162,597.00
29/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1955	2	1955	2	0.00
29/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2523	3	2523	3	0.00
29/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2616	3	2616	3	0.00
29/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3103	3	3103	3	0.00
29/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2569	3	2569	3	0.00
29/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	696	1	696	1	0.00
29/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	492	1	492	1	5,000.00
29/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	658	1	658	1	0.00
29/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	987	1	987	1	3,750.00
29/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	677	1	677	1	0.00
29/08/2017	R186 On 01-February-18			Bond Future	8.65	112.6009	8.6540	112.6009	198.00
29/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1704	2	1704	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
29/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	336	0	336	0	1,460.00
29/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3525	4	3525	4	0.00
29/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4659	5	4659	5	0.00
29/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3355	3	3355	3	0.00
29/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2530	3	2530	3	0.00
29/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3440	3	3440	3	0.00
29/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3397	3	3397	3	0.00
29/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1288	1	1288	1	6,200.00
29/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	841	1	841	1	820.00
29/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1374	1	1374	1	0.00
29/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1903	2	1903	2	820.00
29/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1330	1	1330	1	0.00
29/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1352	1	1352	1	0.00
29/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2720	3	2720	3	0.00
29/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6476	6	6476	6	0.00
29/08/2017	R186 On 03-May-18			Bond Future	8.70	114.7046	8.7020	114.7046	0.00
29/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3584	4	3584	4	0.00
29/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3546	4	3546	4	0.00
29/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3508	4	3508	4	0.00
29/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2163	2	2163	2	0.00
29/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2189	2	2189	2	0.00
29/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2138	2	2138	2	0.00
29/08/2017	R197 On 02-November-17			Bond Future	301.42	301.4356	301.4228	301.4356	2,350.00
29/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3737	4	3737	4	0.00
29/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3727	4	3727	4	0.00
29/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3747	4	3747	4	0.00
29/08/2017	R197 On 01-February-18			Bond Future	300.02	300.0330	300.0208	300.0330	0.00
29/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1639	2	1639	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
29/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1649	2	1649	2	0.00
29/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1659	2	1659	2	0.00
29/08/2017	R197 On 03-May-18			Bond Future	305.76	305.7699	305.7573	305.7699	0.00
29/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1317	1	1317	1	0.00
29/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1297	1	1297	1	0.00
29/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1307	1	1307	1	0.00
29/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 02-November-17			Bond Future	241.94	241.9524	241.9432	241.9524	28,758.00
29/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11957	12	11957	12	0.00
29/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11967	12	11967	12	0.00
29/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11947	12	11947	12	0.00
29/08/2017	R202 On 01-February-18			Bond Future	242.73	242.7407	242.7317	242.7407	0.00
29/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6338	6	6338	6	0.00
29/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6328	6	6328	6	0.00
29/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6348	6	6348	6	0.00
29/08/2017	R202 On 03-May-18			Bond Future	247.37	247.3820	247.3728	247.3820	0.00
29/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	117	0	117	0	0.00
29/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	97	0	97	0	0.00
29/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	107	0	107	0	0.00
29/08/2017	R204 On 02-November-17			Bond Future	6.89	104.2008	6.8932	104.2008	46,007.00
29/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	912	1	912	1	0.00
29/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	923	1	923	1	0.00
29/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	901	1	901	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
29/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R204 On 01-February-18			Bond Future	6.73	102.0780	6.7304	102.0780	0.00
29/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	476	0	476	0	0.00
29/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	490	0	490	0	0.00
29/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	483	0	483	0	0.00
29/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	39	0	39	0	0.00
29/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	38	0	38	0	0.00
29/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	41	0	41	0	0.00
29/08/2017	R204 On 03-May-18			Bond Future	6.39	103.9852	6.3948	103.9852	0.00
29/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	460	0	460	0	0.00
29/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	465	0	465	0	0.00
29/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	454	0	454	0	0.00
29/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	40	0	40	0	0.00
29/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	40	0	40	0	0.00
29/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	39	0	39	0	0.00
29/08/2017	R207 On 02-November-17			Bond Future	7.30	102.1688	7.2966	102.1688	40,517.00
29/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1446	1	1446	1	0.00
29/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1485	1	1485	1	0.00
29/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1466	1	1466	1	0.00
29/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
29/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
29/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
29/08/2017	R207 On 01-February-18			Bond Future	7.27	100.4056	7.2721	100.4056	0.00
29/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	763	1	763	1	0.00
29/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	789	1	789	1	0.00
29/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	777	1	777	1	0.00
29/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	182	0	182	0	0.00
29/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	173	0	173	0	0.00
29/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	178	0	178	0	0.00
29/08/2017	R207 On 03-May-18			Bond Future	7.24	102.2815	7.2363	102.2815	0.00
29/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	798	1	798	1	0.00
29/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	787	1	787	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
29/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	776	1	776	1	0.00
29/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	266	0	266	0	0.00
29/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	271	0	271	0	0.00
29/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	262	0	262	0	0.00
29/08/2017	R208 On 02-November-17			Bond Future	7.46	98.5868	7.4640	98.5868	32,512.00
29/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2121	2	2121	2	0.00
29/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2093	2	2093	2	0.00
29/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2065	2	2065	2	0.00
29/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	5	0	5	0	0.00
29/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	5	0	5	0	0.00
29/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	5	0	5	0	0.00
29/08/2017	R208 On 01-February-18			Bond Future	7.47	100.3989	7.4679	100.3989	0.00
29/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1304	1	1304	1	0.00
29/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1324	1	1324	1	0.00
29/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1284	1	1284	1	0.00
29/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	303	0	303	0	0.00
29/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	296	0	296	0	0.00
29/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	289	0	289	0	0.00
29/08/2017	R208 On 03-May-18			Bond Future	7.46	98.8734	7.4594	98.8734	0.00
29/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1261	1	1261	1	0.00
29/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1294	1	1294	1	0.00
29/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1277	1	1277	1	0.00
29/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	461	0	461	0	0.00
29/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	469	0	469	0	0.00
29/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	477	0	477	0	0.00
29/08/2017	R209 On 02-November-17			Bond Future	9.60	71.9454	9.6019	71.9454	115,164.00
29/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1303	1	1303	1	0.00
29/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3187	3	3187	3	0.00
29/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1364	1	1364	1	0.00
29/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2099	2	2099	2	0.00
29/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1333	1	1333	1	0.00
29/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1490	2	1490	2	0.00
29/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	810	1	810	1	1,350.00
29/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	287	0	287	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6313	6	6313	6	0.00
29/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	12	0	12	0	2,800.00
29/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2641	3	2641	3	0.00
29/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1123	1	1123	1	6,500.00
29/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1815	2	1815	2	0.00
29/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1637	2	1637	2	1,350.00
29/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2658	3	2658	3	0.00
29/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9538	10	9538	10	0.00
29/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	823	1	823	1	1,350.00
29/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1852	2	1852	2	0.00
29/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4473	4	4473	4	0.00
29/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	102	0	102	0	1,300.00
29/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	607	1	607	1	1,138.00
29/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1779	2	1779	2	0.00
29/08/2017	R209 On 01-February-18			Bond Future	9.66	73.2677	9.6600	73.2677	0.00
29/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2639	3	2639	3	0.00
29/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4152	4	4152	4	0.00
29/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2709	3	2709	3	0.00
29/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2674	3	2674	3	0.00
29/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3736	4	3736	4	0.00
29/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1546	2	1546	2	7,500.00
29/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1337	1	1337	1	3,000.00
29/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2280	2	2280	2	0.00
29/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2310	2	2310	2	0.00
29/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2250	2	2250	2	0.00
29/08/2017	R209 On 03-May-18			Bond Future	9.72	71.4873	9.7165	71.4873	0.00
29/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3567	4	3567	4	0.00
29/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3603	4	3603	4	0.00
29/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3532	4	3532	4	0.00
29/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2733	3	2733	3	0.00
29/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2676	3	2676	3	0.00
29/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2704	3	2704	3	0.00
29/08/2017	R210 On 02-November-17			Bond Future	186.41	186.4205	186.4128	186.4205	2,179.00
29/08/2017	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
29/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5657	6	5657	6	0.00
29/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5677	6	5677	6	0.00
29/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5667	6	5667	6	0.00
29/08/2017	R210 On 01-February-18			Bond Future	189.90	189.9122	189.9049	189.9122	0.00
29/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2475	2	2475	2	0.00
29/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2465	2	2465	2	0.00
29/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2455	2	2455	2	0.00
29/08/2017	R210 On 03-May-18			Bond Future	191.09	191.0949	191.0873	191.0949	0.00
29/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	363	0	363	0	0.00
29/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	353	0	353	0	0.00
29/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	373	0	373	0	0.00
29/08/2017	R212 On 02-November-17			Bond Future	151.18	151.2458	151.1768	151.2458	4,247.00
29/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1233	1	1233	1	0.00
29/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1243	1	1243	1	0.00
29/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1223	1	1223	1	0.00
29/08/2017	R212 On 01-February-18			Bond Future	151.95	152.0188	151.9488	152.0188	0.00
29/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2741	3	2741	3	0.00
29/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2751	3	2751	3	0.00
29/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2761	3	2761	3	0.00
29/08/2017	R212 On 03-May-18			Bond Future	154.85	154.9255	154.8542	154.9255	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
29/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	574	1	574	1	0.00
29/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	554	1	554	1	0.00
29/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	564	1	564	1	0.00
29/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
29/08/2017	R213 On 02-November-17			Bond Future	9.26	84.1841	9.2624	84.1841	63,381.00
29/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1807	2	1807	2	0.00
29/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1845	2	1845	2	0.00
29/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1770	2	1770	2	0.00
29/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1256	1	1256	1	0.00
29/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1227	1	1227	1	0.00
29/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1199	1	1199	1	0.00
29/08/2017	R213 On 01-February-18			Bond Future	9.32	85.7315	9.3218	85.7315	0.00
29/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2726	3	2726	3	0.00
29/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2690	3	2690	3	0.00
29/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2654	3	2654	3	0.00
29/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2050	2	2050	2	0.00
29/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2079	2	2079	2	0.00
29/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2022	2	2022	2	0.00
29/08/2017	R213 On 03-May-18			Bond Future	9.38	83.7837	9.3758	83.7837	0.00
29/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3644	4	3644	4	0.00
29/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3681	4	3681	4	0.00
29/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3718	4	3718	4	0.00
29/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2412	2	2412	2	0.00
29/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2465	2	2465	2	0.00
29/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2439	2	2439	2	0.00
29/08/2017	R214 On 02-November-17			Bond Future	9.74	71.5686	9.7383	71.5686	44,733.00
29/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1167	1	1167	1	0.00
29/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1224	1	1224	1	0.00
29/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1195	1	1195	1	0.00
29/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2233	2	2233	2	0.00
29/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2276	2	2276	2	0.00
29/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2191	2	2191	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
29/08/2017	R214 On 01-February-18			Bond Future	9.80	72.8841	9.7988	72.8841	0.00
29/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2654	3	2654	3	0.00
29/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2725	3	2725	3	0.00
29/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2689	3	2689	3	0.00
29/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2477	2	2477	2	0.00
29/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2444	2	2444	2	0.00
29/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2509	3	2509	3	0.00
29/08/2017	R214 On 03-May-18			Bond Future	9.85	70.9498	9.8543	70.9498	0.00
29/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3754	4	3754	4	0.00
29/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3791	4	3791	4	0.00
29/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3717	4	3717	4	0.00
29/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2941	3	2941	3	0.00
29/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2911	3	2911	3	0.00
29/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2881	3	2881	3	0.00
29/08/2017	R248 On 02-November-17			Bond Future	9.82	91.3567	9.8150	91.3567	78,989.00
29/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1539	2	1539	2	0.00
29/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1504	2	1504	2	0.00
29/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1468	1	1468	1	0.00
29/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3025	3	3025	3	0.00
29/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2915	3	2915	3	0.00
29/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	2970	3	2970	3	0.00
29/08/2017	R248 On 01-February-18			Bond Future	9.88	93.0359	9.8780	93.0359	170.00
29/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3470	3	3470	3	0.00
29/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3559	4	3559	4	0.00
29/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3514	4	3514	4	0.00
29/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3365	3	3365	3	0.00
29/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3282	3	3282	3	0.00
29/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3324	3	3324	3	0.00
29/08/2017	R248 On 03-May-18			Bond Future	9.94	90.3371	9.9359	90.3371	0.00
29/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4883	5	4883	5	0.00
29/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4838	5	4838	5	0.00
29/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4792	5	4792	5	0.00
29/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3786	4	3786	4	0.00
29/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3824	4	3824	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
29/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3748	4	3748	4	0.00
