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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
30/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	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
30/08/2017	2025 On 02-November-17			Bond Future	129.48	129.5063	129.4794	129.5063	2,291.00
30/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3491	3	3491	3	0.00
30/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3501	3	3501	3	0.00
30/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3481	3	3481	3	0.00
30/08/2017	2025 On 01-February-18			Bond Future	130.55	130.5804	130.5541	130.5804	0.00
30/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3346	3	3346	3	0.00
30/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3326	3	3326	3	0.00
30/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3336	3	3336	3	0.00
30/08/2017	2025 On 03-May-18			Bond Future	133.05	133.0771	133.0482	133.0771	0.00
30/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	162	0	162	0	0.00
30/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	152	0	152	0	0.00
30/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	172	0	172	0	0.00
30/08/2017	2029 On 02-November-17			Bond Future	99.95	100.1784	99.9515	100.1784	1,370.00
30/08/2017	2029 On 01-February-18			Bond Future	101.82	102.0551	101.8247	102.0551	0.00
30/08/2017	2029 On 03-May-18			Bond Future	102.74	102.9784	102.7420	102.9784	0.00
30/08/2017	2030 On 02-November-17			Bond Future	9.18	93.7726	9.1785	93.7726	58,401.00
30/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1094	1	1094	1	0.00
30/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1162	1	1162	1	0.00
30/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1229	1	1229	1	0.00
30/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 01-February-18			Bond Future	9.23	91.4916	9.2349	91.4916	0.00
30/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	968	1	968	1	0.00
30/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1035	1	1035	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
30/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	902	1	902	1	0.00
30/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 03-May-18			Bond Future	9.29	93.2002	9.2939	93.2002	0.00
30/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1284	1	1284	1	0.00
30/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1414	2	1414	2	0.00
30/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1349	2	1349	2	0.00
30/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2032 On 02-November-17			Bond Future	9.43	91.8396	9.4280	91.8396	35,444.00
30/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1840	2	1840	2	0.00
30/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1879	2	1879	2	0.00
30/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	1918	2	1918	2	0.00
30/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1397	1	1397	1	0.00
30/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1463	1	1463	1	0.00
30/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1429	1	1429	1	0.00
30/08/2017	2032 On 01-February-18			Bond Future	9.49	93.5277	9.4906	93.5277	0.00
30/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	1985	2	1985	2	7,800.00
30/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	2935	3	2935	3	0.00
30/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1689	2	1689	2	7,500.00
30/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2897	3	2897	3	0.00
30/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2489	3	2489	3	750.00
30/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2314	2	2314	2	6,800.00
30/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2858	3	2858	3	0.00
30/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2401	2	2401	2	0.00
30/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3807	4	3807	4	0.00
30/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2434	2	2434	2	0.00
30/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2780	3	2780	3	0.00
30/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2967	3	2967	3	0.00
30/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2369	2	2369	2	0.00
30/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3366	3	3366	3	0.00
30/08/2017	2032 On 03-May-18			Bond Future	9.55	91.1174	9.5517	91.1174	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
30/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3861	4	3861	4	0.00
30/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3901	4	3901	4	0.00
30/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	3940	4	3940	4	0.00
30/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2762	3	2762	3	0.00
30/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2823	3	2823	3	0.00
30/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2792	3	2792	3	0.00
30/08/2017	2033 On 02-November-17			Bond Future	104.33	104.3558	104.3349	104.3558	5,174.00
30/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5745	6	5745	6	0.00
30/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5735	6	5735	6	0.00
30/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5755	6	5755	6	0.00
30/08/2017	2033 On 01-February-18			Bond Future	106.29	106.3107	106.2902	106.3107	0.00
30/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3360	3	3360	3	0.00
30/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3370	3	3370	3	0.00
30/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3350	3	3350	3	0.00
30/08/2017	2033 On 03-May-18			Bond Future	107.22	107.2451	107.2224	107.2451	0.00
30/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	468	0	468	0	0.00
30/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	478	0	478	0	0.00
30/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	488	0	488	0	0.00
30/08/2017	2037 On 02-November-17			Bond Future	9.77	91.4925	9.7739	91.4925	54,031.00
30/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1549	2	1549	2	0.00
30/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1584	2	1584	2	0.00
30/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1515	2	1515	2	0.00
30/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2498	2	2498	2	0.00
30/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2452	2	2452	2	0.00
30/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2407	2	2407	2	0.00

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30/08/2017	2037 On 01-February-18			Bond Future	9.84	88.9193	9.8383	88.9193	160.00
30/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	2935	3	2935	3	0.00
30/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2857	3	2857	3	0.00
30/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	2895	3	2895	3	0.00
30/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3077	3	3077	3	0.00
30/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2999	3	2999	3	0.00
30/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3038	3	3038	3	0.00
30/08/2017	2037 On 03-May-18			Bond Future	9.90	90.5799	9.9048	90.5799	0.00
30/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4047	4	4047	4	0.00
30/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4128	4	4128	4	0.00
30/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4087	4	4087	4	0.00
30/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3514	3	3514	3	0.00
30/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3550	3	3550	3	0.00
30/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3479	3	3479	3	0.00
30/08/2017	2038 On 02-November-17			Bond Future	128.79	129.4391	128.7865	129.4391	19,544.00
30/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	8023	7	8023	7	0.00
30/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	8033	7	8033	7	0.00
30/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	8013	7	8013	7	0.00
30/08/2017	2038 On 01-February-18			Bond Future	129.68	130.3429	129.6792	130.3429	0.00
30/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	7251	7	7251	7	0.00
30/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	7271	7	7271	7	0.00
30/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	7261	7	7261	7	0.00
30/08/2017	2038 On 03-May-18			Bond Future	132.16	132.8352	132.1567	132.8352	0.00
30/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	1	0	1	0.00
30/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	1	0	1	0.00
30/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	1	0	1	0.00
30/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	113	0	113	0	0.00
30/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	133	0	133	0	0.00

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30/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	123	0	123	0	0.00
30/08/2017	2040 On 02-November-17			Bond Future	9.88	94.8589	9.8797	94.8589	15,712.00
30/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1330	1	1330	1	0.00
30/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1299	1	1299	1	0.00
30/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1361	2	1361	2	0.00
30/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3253	3	3253	3	0.00
30/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3198	3	3198	3	0.00
30/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3143	3	3143	3	0.00
30/08/2017	2040 On 01-February-18			Bond Future	9.95	92.0971	9.9453	92.0971	0.00
30/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2942	3	2942	3	0.00
30/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3023	3	3023	3	0.00
30/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	2982	3	2982	3	0.00
30/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3524	3	3524	3	0.00
30/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3481	3	3481	3	0.00
30/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3567	3	3567	3	0.00
30/08/2017	2040 On 03-May-18			Bond Future	10.01	93.8171	10.0128	93.8171	0.00
30/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4321	5	4321	5	0.00
30/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4364	5	4364	5	0.00
30/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4279	4	4279	4	0.00
30/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3895	4	3895	4	0.00
30/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3857	4	3857	4	0.00
30/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3818	4	3818	4	0.00
30/08/2017	2044 On 02-November-17			Bond Future	9.90	92.0203	9.9034	92.0203	24,276.00
30/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1287	1	1287	1	0.00
30/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1349	2	1349	2	0.00
30/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1318	1	1318	1	0.00
30/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3327	3	3327	3	0.00
30/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3271	3	3271	3	0.00
30/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3384	3	3384	3	0.00
30/08/2017	2044 On 01-February-18			Bond Future	9.97	89.3316	9.9668	89.3316	0.00
30/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	2991	3	2991	3	0.00
30/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3031	3	3031	3	0.00
30/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3072	3	3072	3	0.00
30/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3548	3	3548	3	0.00

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30/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3636	3	3636	3	0.00
30/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3592	3	3592	3	0.00
30/08/2017	2044 On 03-May-18			Bond Future	10.03	91.0000	10.0320	91.0000	0.00
30/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4487	5	4487	5	0.00
30/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4444	5	4444	5	0.00
30/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4401	5	4401	5	0.00
30/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3886	4	3886	4	0.00
30/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3924	4	3924	4	0.00
30/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3848	4	3848	4	0.00
30/08/2017	2046 On 02-November-17			Bond Future	123.33	123.8541	123.3278	123.8541	21,292.00
30/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12972	12	12972	12	0.00
30/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12992	12	12992	12	0.00
30/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12982	12	12982	12	0.00
30/08/2017	2046 On 01-February-18			Bond Future	125.64	126.1740	125.6392	126.1740	0.00
30/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	7261	7	7261	7	0.00
30/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	7271	7	7271	7	0.00
30/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	7281	7	7281	7	0.00
30/08/2017	2046 On 03-May-18			Bond Future	126.42	126.9713	126.4241	126.9713	0.00
30/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	1516	1	1516	1	0.00
30/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	1526	1	1526	1	0.00
30/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	1506	1	1506	1	0.00
30/08/2017	2050 On 02-November-17			Bond Future	132.42	132.7477	132.4244	132.7477	22,382.00
30/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
30/08/2017	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
30/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	12226	12	12226	12	0.00
30/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	12236	12	12236	12	0.00
30/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	12246	12	12246	12	0.00
30/08/2017	2050 On 01-February-18			Bond Future	133.22	133.5432	133.2151	133.5432	0.00
30/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	7025	7	7025	7	0.00
30/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	7015	7	7015	7	0.00
30/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	7035	7	7035	7	0.00
30/08/2017	2050 On 03-May-18			Bond Future	135.76	136.0967	135.7601	136.0967	0.00
30/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	150	0	150	0	0.00
30/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	140	0	140	0	0.00
30/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	130	0	130	0	0.00
30/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
30/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
30/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	AL37 On 02-November-17			Index Future	558.68	558.7990	558.6800	558.7990	0.00
30/08/2017	AL37 On 01-February-18			Index Future	568.96	569.0730	568.9550	569.0730	0.00
30/08/2017	AL37 On 03-May-18			Index Future	579.58	579.7030	579.5770	579.7030	0.00
30/08/2017	AL7T On 02-November-17			Index Future	641.82	642.3790	641.8230	642.3790	0.00
30/08/2017	AL7T On 01-February-18			Index Future	653.63	654.1880	653.6270	654.1880	0.00
30/08/2017	AL7T On 03-May-18			Index Future	665.83	666.4090	665.8300	666.4090	0.00
30/08/2017	ALBI On 02-November-17			Index Future	575.36	576.5860	575.3610	576.5860	616.00
30/08/2017	ALBI On 01-February-18			Index Future	585.94	587.1860	585.9420	587.1860	0.00
30/08/2017	ALBI On 03-May-18			Index Future	596.88	598.1550	596.8820	598.1550	0.00
30/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	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
30/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2017	EL28 On 02-November-17			Bond Future	127.54	128.1514	127.5401	128.1514	0.00
30/08/2017	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
30/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6340	6	6340	6	0.00
30/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6350	6	6350	6	0.00
30/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6330	6	6330	6	0.00
30/08/2017	EL28 On 01-February-18			Bond Future	129.93	130.5521	129.9303	130.5521	0.00
30/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2370	2	2370	2	0.00
30/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2380	2	2380	2	0.00
30/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2360	2	2360	2	0.00
30/08/2017	EL28 On 03-May-18			Bond Future	132.41	133.0483	132.4125	133.0483	0.00
30/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
30/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	767	0	767	0	0.00
30/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	777	0	777	0	0.00
30/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	787	0	787	0	0.00
30/08/2017	ES33 On 02-November-17			Bond Future	10.87	76.0388	10.8684	76.0388	9,466.00
30/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1212	1	1212	1	0.00
30/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1274	1	1274	1	0.00
30/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1150	1	1150	1	0.00
30/08/2017	ES33 On 01-February-18			Bond Future	10.98	77.4365	10.9773	77.4365	0.00
30/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	75	0	75	0	0.00
30/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	135	0	135	0	0.00
30/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	194	0	194	0	0.00
30/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 03-May-18			Bond Future	11.08	75.0912	11.0833	75.0912	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
30/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	677	1	677	1	0.00
30/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	792	1	792	1	0.00
30/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	734	1	734	1	0.00
30/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
30/08/2017	ES42 On 02-November-17			Bond Future	11.11	78.7406	11.1132	78.7406	7,957.00
30/08/2017	ES42 On 01-February-18			Bond Future	11.22	80.1877	11.2184	80.1877	0.00
30/08/2017	ES42 On 03-May-18			Bond Future	11.33	77.4241	11.3261	77.4241	0.00
30/08/2017	GOVI On 02-November-17			GOVI	574.14	575.3390	574.1430	575.3390	673.00
30/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	16830	3	16830	3	0.00
30/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	16930	3	16930	3	0.00
30/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	17030	3	17030	3	0.00
30/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 01-February-18			GOVI	584.70	585.9160	584.7020	585.9160	0.00
30/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	36720	5	36720	5	0.00
30/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	36620	5	36620	5	0.00
30/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	36820	5	36820	5	0.00
30/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 03-May-18			GOVI	595.62	596.8610	595.6180	596.8610	0.00
30/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	53480	7	53480	7	0.00
30/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	53280	7	53280	7	0.00
30/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	53380	7	53380	7	0.00
30/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
30/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
30/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2017	IGOV On 02-November-17			Index Future	250.14	250.8450	250.1420	250.8450	1,163.00
30/08/2017	IGOV On 01-February-18			Index Future	254.83	255.5450	254.8300	255.5450	0.00
30/08/2017	IGOV On 03-May-18			Index Future	259.70	260.4310	259.6980	260.4310	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
30/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
30/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
30/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7443	99.7427	99.7443	0.00
30/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6193	99.6166	99.6193	0.00
30/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6743	99.6687	99.6743	0.00
30/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.74	99.7453	99.7418	99.7453	0.00
30/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7750	99.7739	99.7750	0.00
30/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8966	98.8936	98.8966	0.00
30/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3672	98.3627	98.3672	0.00
30/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.21	98.2103	98.2067	98.2103	0.00
30/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
30/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.77	98.7720	98.7718	98.7720	0.00
30/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.07	99.0675	99.0696	99.0675	0.00
30/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.39	99.3884	99.3928	99.3884	0.00
30/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.30	95.2713	95.2968	95.2713	0.00
30/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.48	94.4563	94.4812	94.4563	0.00
30/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.65	93.6212	93.6462	93.6212	0.00
30/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.80	93.7743	93.8013	93.7743	0.00
30/08/2017	IS05 On 21-December-21			Interest Rate Swap	95.99	95.9542	95.9860	95.9542	51.00
30/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.11	96.0675	96.1052	96.0675	0.00
30/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.30	97.2609	97.3042	97.2609	0.00
30/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.51	99.4645	99.5104	99.4645	0.00
30/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.14	94.0733	94.1350	94.0733	0.00
30/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.14	91.0726	91.1362	91.0726	0.00
30/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.89	89.8261	89.8914	89.8261	0.00
30/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.08	92.0124	92.0782	92.0124	0.00
30/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.89	95.8202	95.8860	95.8202	0.00
30/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.45	94.3800	94.4477	94.3800	0.00
30/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.54	96.4736	96.5416	96.4736	0.00
30/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.29	100.2216	100.2894	100.2216	0.00
30/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/08/2017	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
30/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
30/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
30/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
30/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
30/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
30/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
30/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
30/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
30/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
30/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
30/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
30/08/2017	R023 On 02-November-17			Bond Future	7.89	100.8734	7.8916	100.8734	53,960.00
30/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2840	3	2840	3	0.00
30/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2879	3	2879	3	0.00
30/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2918	3	2918	3	0.00
30/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	41	0	41	0	0.00
30/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	39	0	39	0	0.00
30/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	43	0	43	0	0.00
30/08/2017	R023 On 01-February-18			Bond Future	7.92	102.7277	7.9226	102.7277	0.00
30/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2192	2	2192	2	0.00
30/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2221	2	2221	2	0.00
30/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2164	2	2164	2	0.00
30/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	596	1	596	1	0.00
30/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	585	1	585	1	0.00
30/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	573	1	573	1	0.00
30/08/2017	R023 On 03-May-18			Bond Future	7.94	100.7165	7.9433	100.7165	0.00
30/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2210	2	2210	2	0.00
30/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2261	2	2261	2	0.00
30/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2236	2	2236	2	0.00
30/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	913	1	913	1	0.00
30/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	926	1	926	1	0.00
30/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	940	1	940	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
30/08/2017	R035 On 02-November-17			Bond Future	9.67	95.2777	9.6665	95.2777	20,633.00
30/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	608	0	608	0	0.00
30/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	529	0	529	0	0.00
30/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	449	0	449	0	0.00
30/08/2017	R035 On 01-February-18			Bond Future	9.73	97.0292	9.7348	97.0292	0.00
30/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	119	0	119	0	0.00
30/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	41	0	41	0	0.00
30/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	37	0	37	0	0.00
30/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 03-May-18			Bond Future	9.80	94.3410	9.7979	94.3410	0.00
30/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	781	1	781	1	0.00
30/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	857	1	857	1	0.00
30/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	705	1	705	1	0.00
30/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R186 On 02-November-17			Bond Future	8.62	115.7766	8.6189	115.7766	161,203.00
30/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1888	2	1888	2	0.00
30/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2448	3	2448	3	0.00
30/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2540	3	2540	3	0.00
30/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3023	3	3023	3	0.00
30/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2494	3	2494	3	0.00
30/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	715	1	715	1	0.00
30/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	505	0	505	0	5,000.00
30/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	676	1	676	1	0.00
30/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1013	1	1013	1	3,750.00
30/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	695	1	695	1	0.00
30/08/2017	R186 On 01-February-18			Bond Future	8.67	112.6048	8.6684	112.6048	198.00
30/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1656	2	1656	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
30/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	320	0	320	0	1,460.00
30/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3456	4	3456	4	0.00
30/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4582	5	4582	5	0.00
30/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3288	3	3288	3	0.00
30/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3371	3	3371	3	0.00
30/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2471	3	2471	3	0.00
30/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3330	3	3330	3	0.00
30/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1313	1	1313	1	6,200.00
30/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	859	1	859	1	820.00
30/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1400	1	1400	1	0.00
30/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1938	2	1938	2	820.00
30/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1378	1	1378	1	0.00
30/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1356	1	1356	1	0.00
30/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2766	3	2766	3	0.00
30/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6554	6	6554	6	0.00
30/08/2017	R186 On 03-May-18			Bond Future	8.72	114.7078	8.7172	114.7078	0.00
30/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3521	4	3521	4	0.00
30/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3483	4	3483	4	0.00
30/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3446	4	3446	4	0.00
30/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2197	2	2197	2	0.00
30/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2223	2	2223	2	0.00
30/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2172	2	2172	2	0.00
30/08/2017	R197 On 02-November-17			Bond Future	301.04	301.4228	301.0359	301.4228	2,350.00
30/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4124	4	4124	4	0.00
30/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4114	4	4114	4	0.00
30/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4134	4	4134	4	0.00
30/08/2017	R197 On 01-February-18			Bond Future	299.63	300.0208	299.6291	300.0208	0.00
30/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2031	2	2031	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
30/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2041	2	2041	2	0.00
30/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2051	2	2051	2	0.00
30/08/2017	R197 On 03-May-18			Bond Future	305.35	305.7573	305.3533	305.7573	0.00
30/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	913	1	913	1	0.00
30/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	893	1	893	1	0.00
30/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	903	1	903	1	0.00
30/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 02-November-17			Bond Future	240.68	241.9432	240.6808	241.9432	28,758.00
30/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	13219	12	13219	12	0.00
30/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	13229	12	13229	12	0.00
30/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	13209	12	13209	12	0.00
30/08/2017	R202 On 01-February-18			Bond Future	241.45	242.7317	241.4479	242.7317	0.00
30/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	7622	6	7622	6	0.00
30/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	7612	6	7612	6	0.00
30/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	7632	6	7632	6	0.00
30/08/2017	R202 On 03-May-18			Bond Future	246.06	247.3728	246.0604	247.3728	0.00
30/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	1430	0	1430	0	0.00
30/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	1410	0	1410	0	0.00
30/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	1420	0	1420	0	0.00
30/08/2017	R204 On 02-November-17			Bond Future	6.89	104.1997	6.8908	104.1997	46,398.00
30/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	915	1	915	1	0.00
30/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	925	1	925	1	0.00
30/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	904	1	904	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
30/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R204 On 01-February-18			Bond Future	6.73	102.0770	6.7264	102.0770	0.00
30/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	479	0	479	0	0.00
30/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	493	0	493	0	0.00
30/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	486	0	486	0	0.00
30/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	38	0	38	0	0.00
30/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	37	0	37	0	0.00
30/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	40	0	40	0	0.00
30/08/2017	R204 On 03-May-18			Bond Future	6.39	103.9835	6.3906	103.9835	0.00
30/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	462	0	462	0	0.00
30/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	467	0	467	0	0.00
30/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	456	0	456	0	0.00
30/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	40	0	40	0	0.00
30/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	39	0	39	0	0.00
30/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	38	0	38	0	0.00
30/08/2017	R207 On 02-November-17			Bond Future	7.26	102.1577	7.2592	102.1577	41,067.00
30/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1520	1	1520	1	0.00
30/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1559	1	1559	1	0.00
30/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1540	1	1540	1	0.00
30/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
30/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
30/08/2017	R207 On 01-February-18			Bond Future	7.23	100.3944	7.2291	100.3944	0.00
30/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	818	1	818	1	0.00
30/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	845	1	845	1	0.00
30/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	832	1	832	1	0.00
30/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	160	0	160	0	0.00
30/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	152	0	152	0	0.00
30/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	156	0	156	0	0.00
30/08/2017	R207 On 03-May-18			Bond Future	7.19	102.2694	7.1870	102.2694	0.00
30/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	849	1	849	1	0.00
30/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	838	1	838	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
30/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	827	1	827	1	0.00
30/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	241	0	241	0	0.00
30/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	245	0	245	0	0.00
30/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	236	0	236	0	0.00
30/08/2017	R208 On 02-November-17			Bond Future	7.46	98.5871	7.4587	98.5871	32,637.00
30/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2136	2	2136	2	0.00
30/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2108	2	2108	2	0.00
30/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2080	2	2080	2	0.00
30/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	4	0	4	0	0.00
30/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	5	0	5	0	0.00
30/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	4	0	4	0	0.00
30/08/2017	R208 On 01-February-18			Bond Future	7.46	100.3992	7.4618	100.3992	0.00
30/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1315	1	1315	1	0.00
30/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1335	1	1335	1	0.00
30/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1295	1	1295	1	0.00
30/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	297	0	297	0	0.00
30/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	290	0	290	0	0.00
30/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	283	0	283	0	0.00
30/08/2017	R208 On 03-May-18			Bond Future	7.45	98.8731	7.4530	98.8731	0.00
30/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1270	1	1270	1	0.00
30/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1304	1	1304	1	0.00
30/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1287	1	1287	1	0.00
30/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	454	0	454	0	0.00
30/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	462	0	462	0	0.00
30/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	470	0	470	0	0.00
30/08/2017	R209 On 02-November-17			Bond Future	9.63	71.9498	9.6307	71.9498	115,523.00
30/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1206	1	1206	1	0.00
30/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3035	3	3035	3	0.00
30/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1264	1	1264	1	0.00
30/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	1973	2	1973	2	0.00
30/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1235	1	1235	1	0.00
30/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1386	1	1386	1	0.00
30/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	739	1	739	1	1,350.00
30/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	253	0	253	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
30/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6129	6	6129	6	0.00
30/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	9	0	2,800.00
30/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2500	3	2500	3	0.00
30/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1187	1	1187	1	6,500.00
30/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1908	2	1908	2	0.00
30/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1723	2	1723	2	1,350.00
30/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2777	3	2777	3	0.00
30/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9727	10	9727	10	0.00
30/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	873	1	873	1	1,350.00
30/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	110	0	110	0	1,300.00
30/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1947	2	1947	2	0.00
30/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4631	4	4631	4	0.00
30/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	645	1	645	1	1,138.00
30/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1870	2	1870	2	0.00
30/08/2017	R209 On 01-February-18			Bond Future	9.69	73.2722	9.6895	73.2722	0.00
30/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2528	3	2528	3	0.00
30/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4012	4	4012	4	0.00
30/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2596	3	2596	3	0.00
30/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2562	3	2562	3	0.00
30/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3603	4	3603	4	0.00
30/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1607	2	1607	2	7,500.00
30/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1391	1	1391	1	3,000.00
30/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2362	2	2362	2	0.00
30/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2393	2	2393	2	0.00
30/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2331	2	2331	2	0.00
30/08/2017	R209 On 03-May-18			Bond Future	9.75	71.4914	9.7469	71.4914	0.00
30/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3450	4	3450	4	0.00
30/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3485	4	3485	4	0.00
30/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3415	4	3415	4	0.00
30/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2814	3	2814	3	0.00
30/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2756	3	2756	3	0.00
30/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2785	3	2785	3	0.00
30/08/2017	R210 On 02-November-17			Bond Future	185.52	186.4128	185.5150	186.4128	2,179.00
30/08/2017	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
30/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6555	6	6555	6	0.00
30/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6575	6	6575	6	0.00
30/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6565	6	6565	6	0.00
30/08/2017	R210 On 01-February-18			Bond Future	188.99	189.9049	188.9919	189.9049	0.00
30/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3388	2	3388	2	0.00
30/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3378	2	3378	2	0.00
30/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3368	2	3368	2	0.00
30/08/2017	R210 On 03-May-18			Bond Future	190.15	191.0873	190.1538	191.0873	0.00
30/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	1296	0	1296	0	0.00
30/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	1286	0	1286	0	0.00
30/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	1306	0	1306	0	0.00
30/08/2017	R212 On 02-November-17			Bond Future	150.96	151.1768	150.9570	151.1768	4,247.00
30/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1453	1	1453	1	0.00
30/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1463	1	1463	1	0.00
30/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1443	1	1443	1	0.00
30/08/2017	R212 On 01-February-18			Bond Future	151.73	151.9488	151.7262	151.9488	0.00
30/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2964	3	2964	3	0.00
30/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2974	3	2974	3	0.00
30/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2984	3	2984	3	0.00
30/08/2017	R212 On 03-May-18			Bond Future	154.62	154.8542	154.6247	154.8542	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
30/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	345	1	345	1	0.00
30/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	325	1	325	1	0.00
30/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	335	1	335	1	0.00
30/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
30/08/2017	R213 On 02-November-17			Bond Future	9.29	84.1885	9.2912	84.1885	63,381.00
30/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1688	2	1688	2	0.00
30/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1725	2	1725	2	0.00
30/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1652	2	1652	2	0.00
30/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1330	1	1330	1	0.00
30/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1300	1	1300	1	0.00
30/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1271	1	1271	1	0.00
30/08/2017	R213 On 01-February-18			Bond Future	9.35	85.7360	9.3515	85.7360	0.00
30/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2611	3	2611	3	0.00
30/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2576	3	2576	3	0.00
30/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2541	3	2541	3	0.00
30/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2130	2	2130	2	0.00
30/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2160	2	2160	2	0.00
30/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2100	2	2100	2	0.00
30/08/2017	R213 On 03-May-18			Bond Future	9.41	83.7878	9.4065	83.7878	0.00
30/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3524	4	3524	4	0.00
30/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3560	4	3560	4	0.00
30/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3597	4	3597	4	0.00
30/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2489	2	2489	2	0.00
30/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2544	2	2544	2	0.00
30/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2516	2	2516	2	0.00
30/08/2017	R214 On 02-November-17			Bond Future	9.78	71.5732	9.7823	71.5732	44,733.00
30/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1036	1	1036	1	0.00
30/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1089	1	1089	1	0.00
30/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1062	1	1062	1	0.00
30/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2403	2	2403	2	0.00
30/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2448	2	2448	2	0.00
30/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2359	2	2359	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
30/08/2017	R214 On 01-February-18			Bond Future	9.84	72.8889	9.8440	72.8889	0.00
30/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2487	3	2487	3	0.00
30/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2555	3	2555	3	0.00
30/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2521	3	2521	3	0.00
30/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2616	2	2616	2	0.00
30/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2582	2	2582	2	0.00
30/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2650	3	2650	3	0.00
30/08/2017	R214 On 03-May-18			Bond Future	9.90	70.9542	9.9009	70.9542	0.00
30/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3572	4	3572	4	0.00
30/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3608	4	3608	4	0.00
30/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3537	4	3537	4	0.00
30/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3075	3	3075	3	0.00
30/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3044	3	3044	3	0.00
30/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3013	3	3013	3	0.00
30/08/2017	R248 On 02-November-17			Bond Future	9.86	91.3627	9.8640	91.3627	79,165.00
30/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1354	2	1354	2	0.00
30/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1321	2	1321	2	0.00
30/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1289	1	1289	1	0.00
30/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3273	3	3273	3	0.00
30/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3158	3	3158	3	0.00
30/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3215	3	3215	3	0.00
30/08/2017	R248 On 01-February-18			Bond Future	9.93	93.0422	9.9284	93.0422	170.00
30/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3235	3	3235	3	0.00
30/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3321	4	3321	4	0.00
30/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3278	4	3278	4	0.00
30/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3566	3	3566	3	0.00
30/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3480	3	3480	3	0.00
30/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3523	3	3523	3	0.00
30/08/2017	R248 On 03-May-18			Bond Future	9.99	90.3429	9.9880	90.3429	0.00
30/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4627	5	4627	5	0.00
30/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4583	5	4583	5	0.00
30/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4538	5	4538	5	0.00
30/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3975	4	3975	4	0.00
30/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4015	4	4015	4	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
30/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3936	4	3936	4	0.00

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