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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
31/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	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
31/08/2017	2025 On 02-November-17			Bond Future	129.60	129.4794	129.6029	129.4794	2,291.00
31/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3367	3	3367	3	0.00
31/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3377	4	3377	4	0.00
31/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3357	3	3357	3	0.00
31/08/2017	2025 On 01-February-18			Bond Future	130.68	130.5541	130.6801	130.5541	0.00
31/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3220	3	3220	3	0.00
31/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3200	3	3200	3	0.00
31/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3210	3	3210	3	0.00
31/08/2017	2025 On 03-May-18			Bond Future	133.18	133.0482	133.1766	133.0482	0.00
31/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	33	0	33	0	0.00
31/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	23	0	23	0	0.00
31/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	43	0	43	0	0.00
31/08/2017	2029 On 02-November-17			Bond Future	99.94	99.9515	99.9446	99.9515	1,370.00
31/08/2017	2029 On 01-February-18			Bond Future	101.82	101.8247	101.8179	101.8247	0.00
31/08/2017	2029 On 03-May-18			Bond Future	102.74	102.7420	102.7351	102.7420	0.00
31/08/2017	2030 On 02-November-17			Bond Future	9.16	93.5745	9.1625	93.5745	58,401.00
31/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1203	1	1203	1	0.00
31/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1271	1	1271	1	0.00
31/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1338	1	1338	1	0.00
31/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 01-February-18			Bond Future	9.22	91.2905	9.2183	91.2905	0.00
31/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1080	1	1080	1	0.00
31/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1146	1	1146	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
31/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1013	1	1013	1	0.00
31/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 03-May-18			Bond Future	9.28	92.9947	9.2767	92.9947	0.00
31/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1398	1	1398	1	0.00
31/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1527	1	1527	1	0.00
31/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1462	1	1462	1	0.00
31/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
31/08/2017	2032 On 02-November-17			Bond Future	9.41	91.6679	9.4069	91.6679	35,444.00
31/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1919	2	1919	2	0.00
31/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1960	2	1960	2	0.00
31/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2000	2	2000	2	0.00
31/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1325	1	1325	1	0.00
31/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1389	1	1389	1	0.00
31/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1356	1	1356	1	0.00
31/08/2017	2032 On 01-February-18			Bond Future	9.47	93.3536	9.4687	93.3536	0.00
31/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2023	2	2023	2	7,800.00
31/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	2978	3	2978	3	0.00
31/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1723	2	1723	2	7,500.00
31/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2939	3	2939	3	0.00
31/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2526	2	2526	2	750.00
31/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2351	2	2351	2	6,800.00
31/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2899	3	2899	3	0.00
31/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2286	2	2286	2	0.00
31/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3684	4	3684	4	0.00
31/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2318	2	2318	2	0.00
31/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2661	3	2661	3	0.00
31/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2847	3	2847	3	0.00
31/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2254	2	2254	2	0.00
31/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3247	3	3247	3	0.00
31/08/2017	2032 On 03-May-18			Bond Future	9.53	90.9392	9.5291	90.9392	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
31/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3964	4	3964	4	0.00
31/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4004	4	4004	4	0.00
31/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4043	4	4043	4	0.00
31/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2706	3	2706	3	0.00
31/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2765	3	2765	3	0.00
31/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2735	3	2735	3	0.00
31/08/2017	2033 On 02-November-17			Bond Future	104.12	104.3349	104.1211	104.3349	5,174.00
31/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5959	6	5959	6	0.00
31/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5949	6	5949	6	0.00
31/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5969	6	5969	6	0.00
31/08/2017	2033 On 01-February-18			Bond Future	106.07	106.2902	106.0727	106.2902	0.00
31/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3577	3	3577	3	0.00
31/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3587	3	3587	3	0.00
31/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3567	3	3567	3	0.00
31/08/2017	2033 On 03-May-18			Bond Future	107.00	107.2224	107.0008	107.2224	0.00
31/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	689	0	689	0	0.00
31/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	699	0	699	0	0.00
31/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	709	0	709	0	0.00
31/08/2017	2037 On 02-November-17			Bond Future	9.76	91.3075	9.7580	91.3075	54,031.00
31/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1575	2	1575	2	0.00
31/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1610	2	1610	2	0.00
31/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1540	2	1540	2	0.00
31/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2397	2	2397	2	0.00
31/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2352	2	2352	2	0.00
31/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2307	2	2307	2	0.00

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31/08/2017	2037 On 01-February-18			Bond Future	9.82	88.7314	9.8218	88.7314	160.00
31/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	2998	3	2998	3	0.00
31/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2919	3	2919	3	0.00
31/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	2959	3	2959	3	0.00
31/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3011	3	3011	3	0.00
31/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2935	3	2935	3	0.00
31/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2973	3	2973	3	0.00
31/08/2017	2037 On 03-May-18			Bond Future	9.89	90.3878	9.8878	90.3878	0.00
31/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4119	4	4119	4	0.00
31/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4202	4	4202	4	0.00
31/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4160	4	4160	4	0.00
31/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3456	4	3456	4	0.00
31/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3491	4	3491	4	0.00
31/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3422	3	3422	3	0.00
31/08/2017	2038 On 02-November-17			Bond Future	127.33	128.7865	127.3333	128.7865	19,544.00
31/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	9477	8	9477	8	0.00
31/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	9487	8	9487	8	0.00
31/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	9467	8	9467	8	0.00
31/08/2017	2038 On 01-February-18			Bond Future	128.20	129.6792	128.1990	129.6792	0.00
31/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	8731	7	8731	7	0.00
31/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	8751	7	8751	7	0.00
31/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	8741	7	8741	7	0.00
31/08/2017	2038 On 03-May-18			Bond Future	130.65	132.1567	130.6481	132.1567	0.00
31/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	1622	0	1622	0	0.00
31/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	1642	0	1642	0	0.00

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31/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	1632	0	1632	0	0.00
31/08/2017	2040 On 02-November-17			Bond Future	9.86	94.5335	9.8637	94.5335	15,712.00
31/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1368	1	1368	1	0.00
31/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1336	1	1336	1	0.00
31/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1400	1	1400	1	0.00
31/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3156	3	3156	3	0.00
31/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3102	3	3102	3	0.00
31/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3048	3	3048	3	0.00
31/08/2017	2040 On 01-February-18			Bond Future	9.93	91.7664	9.9287	91.7664	0.00
31/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2960	3	2960	3	0.00
31/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3040	3	3040	3	0.00
31/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3000	3	3000	3	0.00
31/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3404	4	3404	4	0.00
31/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3361	3	3361	3	0.00
31/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3448	4	3448	4	0.00
31/08/2017	2040 On 03-May-18			Bond Future	10.00	93.4794	9.9957	93.4794	0.00
31/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4395	4	4395	4	0.00
31/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4438	4	4438	4	0.00
31/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4352	4	4352	4	0.00
31/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3828	4	3828	4	0.00
31/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3791	4	3791	4	0.00
31/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3753	4	3753	4	0.00
31/08/2017	2044 On 02-November-17			Bond Future	9.89	91.6042	9.8874	91.6042	24,276.00
31/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1322	1	1322	1	0.00
31/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1386	1	1386	1	0.00
31/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1354	1	1354	1	0.00
31/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3228	3	3228	3	0.00
31/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3172	3	3172	3	0.00
31/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3284	3	3284	3	0.00
31/08/2017	2044 On 01-February-18			Bond Future	9.95	88.9085	9.9503	88.9085	0.00
31/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3005	3	3005	3	0.00
31/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3045	3	3045	3	0.00
31/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3085	3	3085	3	0.00
31/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3424	4	3424	4	0.00

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31/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3512	4	3512	4	0.00
31/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3467	4	3467	4	0.00
31/08/2017	2044 On 03-May-18			Bond Future	10.02	90.5682	10.0150	90.5682	0.00
31/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4559	4	4559	4	0.00
31/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4515	4	4515	4	0.00
31/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4471	4	4471	4	0.00
31/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3817	4	3817	4	0.00
31/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3855	4	3855	4	0.00
31/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3779	4	3779	4	0.00
31/08/2017	2046 On 02-November-17			Bond Future	123.32	123.3278	123.3197	123.3278	21,292.00
31/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12980	13	12980	13	0.00
31/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	13000	13	13000	13	0.00
31/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12990	13	12990	13	0.00
31/08/2017	2046 On 01-February-18			Bond Future	125.63	125.6392	125.6309	125.6392	0.00
31/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	7269	7	7269	7	0.00
31/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	7279	7	7279	7	0.00
31/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	7289	7	7289	7	0.00
31/08/2017	2046 On 03-May-18			Bond Future	126.42	126.4241	126.4158	126.4241	0.00
31/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	1524	2	1524	2	0.00
31/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	1534	2	1534	2	0.00
31/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	1514	2	1514	2	0.00
31/08/2017	2050 On 02-November-17			Bond Future	131.53	132.4244	131.5329	132.4244	22,382.00
31/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
31/08/2017	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
31/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	13117	12	13117	12	0.00
31/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	13127	12	13127	12	0.00
31/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	13137	12	13137	12	0.00
31/08/2017	2050 On 01-February-18			Bond Future	132.31	133.2151	132.3070	133.2151	0.00
31/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	7933	7	7933	7	0.00
31/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	7923	7	7923	7	0.00
31/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	7943	7	7943	7	0.00
31/08/2017	2050 On 03-May-18			Bond Future	134.83	135.7601	134.8347	135.7601	0.00
31/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
31/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	795	0	795	0	0.00
31/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	775	0	775	0	0.00
31/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	785	0	785	0	0.00
31/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	AL37 On 02-November-17			Index Future	559.12	558.6800	559.1190	558.6800	0.00
31/08/2017	AL37 On 01-February-18			Index Future	569.40	568.9550	569.4040	568.9550	0.00
31/08/2017	AL37 On 03-May-18			Index Future	580.04	579.5770	580.0350	579.5770	0.00
31/08/2017	AL7T On 02-November-17			Index Future	642.61	641.8230	642.6100	641.8230	0.00
31/08/2017	AL7T On 01-February-18			Index Future	654.43	653.6270	654.4300	653.6270	0.00
31/08/2017	AL7T On 03-May-18			Index Future	666.65	665.8300	666.6490	665.8300	0.00
31/08/2017	ALBI On 02-November-17			Index Future	576.07	575.3610	576.0680	575.3610	616.00
31/08/2017	ALBI On 01-February-18			Index Future	586.67	585.9420	586.6650	585.9420	0.00
31/08/2017	ALBI On 03-May-18			Index Future	597.62	596.8820	597.6180	596.8820	0.00
31/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	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
31/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2017	EL28 On 02-November-17			Bond Future	127.53	127.5401	127.5336	127.5401	0.00
31/08/2017	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
31/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6346	6	6346	6	0.00
31/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6356	6	6356	6	0.00
31/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6336	6	6336	6	0.00
31/08/2017	EL28 On 01-February-18			Bond Future	129.92	129.9303	129.9240	129.9303	0.00
31/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2376	2	2376	2	0.00
31/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2386	2	2386	2	0.00
31/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2366	2	2366	2	0.00
31/08/2017	EL28 On 03-May-18			Bond Future	132.41	132.4125	132.4061	132.4125	0.00
31/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
31/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	774	1	774	1	0.00
31/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	784	1	784	1	0.00
31/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	794	1	794	1	0.00
31/08/2017	ES33 On 02-November-17			Bond Future	10.85	75.8735	10.8514	75.8735	9,466.00
31/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1109	1	1109	1	0.00
31/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1171	1	1171	1	0.00
31/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1047	1	1047	1	0.00
31/08/2017	ES33 On 01-February-18			Bond Future	10.96	77.2688	10.9596	77.2688	0.00
31/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	180	0	180	0	0.00
31/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	240	0	240	0	0.00
31/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	299	0	299	0	0.00
31/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 03-May-18			Bond Future	11.07	74.9198	11.0650	74.9198	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
31/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	784	1	784	1	0.00
31/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	899	1	899	1	0.00
31/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	841	1	841	1	0.00
31/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
31/08/2017	ES42 On 02-November-17			Bond Future	11.10	78.4499	11.0967	78.4499	7,957.00
31/08/2017	ES42 On 01-February-18			Bond Future	11.20	79.8924	11.2013	79.8924	0.00
31/08/2017	ES42 On 03-May-18			Bond Future	11.31	77.1226	11.3083	77.1226	0.00
31/08/2017	GOVI On 02-November-17			GOVI	574.85	574.1430	574.8520	574.1430	672.00
31/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	23920	2	23920	2	0.00
31/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	24020	2	24020	2	0.00
31/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	24120	2	24120	2	0.00
31/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 01-February-18			GOVI	585.43	584.7020	585.4260	584.7020	0.00
31/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	43960	4	43960	4	0.00
31/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	43860	4	43860	4	0.00
31/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	44060	4	44060	4	0.00
31/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 03-May-18			GOVI	596.36	595.6180	596.3570	595.6180	0.00
31/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	60870	5	60870	5	0.00
31/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	60670	5	60670	5	0.00
31/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	60770	5	60770	5	0.00
31/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
31/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
31/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2017	IGOV On 02-November-17			Index Future	249.76	250.1420	249.7570	250.1420	1,163.00
31/08/2017	IGOV On 01-February-18			Index Future	254.44	254.8300	254.4380	254.8300	0.00
31/08/2017	IGOV On 03-May-18			Index Future	259.30	259.6980	259.2990	259.6980	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
31/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
31/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
31/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7427	99.7426	99.7427	0.00
31/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6166	99.6149	99.6166	0.00
31/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6687	99.6638	99.6687	0.00
31/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.73	99.7418	99.7336	99.7418	0.00
31/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7739	99.7738	99.7739	0.00
31/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8936	98.8920	98.8936	0.00
31/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3627	98.3580	98.3627	0.00
31/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.20	98.2067	98.1984	98.2067	0.00
31/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.47	98.4800	98.4700	98.4800	0.00
31/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.76	98.7718	98.7604	98.7718	0.00
31/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.05	99.0696	99.0544	99.0696	0.00
31/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.37	99.3928	99.3698	99.3928	0.00
31/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.27	95.2968	95.2692	95.2968	0.00
31/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.45	94.4812	94.4502	94.4812	0.00
31/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.61	93.6462	93.6113	93.6462	0.00
31/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.76	93.8013	93.7625	93.8013	0.00
31/08/2017	IS05 On 21-December-21			Interest Rate Swap	95.94	95.9860	95.9434	95.9860	51.00
31/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.06	96.1052	96.0589	96.1052	0.00
31/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.25	97.3042	97.2548	97.3042	0.00
31/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.46	99.5104	99.4618	99.5104	0.00
31/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.10	94.1350	94.1029	94.1350	0.00
31/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.10	91.1362	91.0954	91.1362	0.00
31/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.84	89.8914	89.8408	89.8914	0.00
31/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.02	92.0782	92.0194	92.0782	0.00
31/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.82	95.8860	95.8210	95.8860	0.00
31/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.38	94.4477	94.3755	94.4477	0.00
31/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.46	96.5416	96.4627	96.5416	0.00
31/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.21	100.2894	100.2069	100.2894	0.00
31/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2017	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
31/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
31/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
31/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
31/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
31/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
31/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
31/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
31/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
31/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
31/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
31/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
31/08/2017	R023 On 02-November-17			Bond Future	7.87	100.8333	7.8705	100.8333	56,480.00
31/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2925	3	2925	3	0.00
31/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2964	3	2964	3	0.00
31/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3003	3	3003	3	0.00
31/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	36	0	36	0	0.00
31/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	34	0	34	0	0.00
31/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	38	0	38	0	0.00
31/08/2017	R023 On 01-February-18			Bond Future	7.90	102.6876	7.9001	102.6876	0.00
31/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2243	2	2243	2	0.00
31/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2272	2	2272	2	0.00
31/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2214	2	2214	2	0.00
31/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	554	1	554	1	0.00
31/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	543	1	543	1	0.00
31/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	532	1	532	1	0.00
31/08/2017	R023 On 03-May-18			Bond Future	7.92	100.6748	7.9194	100.6748	0.00
31/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2252	2	2252	2	0.00
31/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2304	2	2304	2	0.00
31/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2278	2	2278	2	0.00
31/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	863	1	863	1	0.00
31/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	875	1	875	1	0.00
31/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	888	1	888	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
31/08/2017	R035 On 02-November-17			Bond Future	9.65	95.0517	9.6505	95.0517	20,633.00
31/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	481	1	481	1	0.00
31/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	402	1	402	1	0.00
31/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	322	0	322	0	0.00
31/08/2017	R035 On 01-February-18			Bond Future	9.72	96.7997	9.7182	96.7997	0.00
31/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	92	0	92	0	0.00
31/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	248	0	248	0	0.00
31/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	170	0	170	0	0.00
31/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 03-May-18			Bond Future	9.78	94.1064	9.7807	94.1064	0.00
31/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	914	1	914	1	0.00
31/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	990	1	990	1	0.00
31/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	838	1	838	1	0.00
31/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R186 On 02-November-17			Bond Future	8.60	115.6834	8.5978	115.6834	162,111.00
31/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1973	2	1973	2	0.00
31/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2546	2	2546	2	0.00
31/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2640	3	2640	3	0.00
31/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3131	3	3131	3	0.00
31/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2592	2	2592	2	0.00
31/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	671	1	671	1	0.00
31/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	472	1	472	1	5,000.00
31/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	634	1	634	1	0.00
31/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	957	1	957	1	3,750.00
31/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	652	1	652	1	0.00
31/08/2017	R186 On 01-February-18			Bond Future	8.65	112.5108	8.6463	112.5108	198.00
31/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1698	2	1698	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
31/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	329	0	329	0	1,460.00
31/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3516	3	3516	3	0.00
31/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4661	5	4661	5	0.00
31/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3345	3	3345	3	0.00
31/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3430	3	3430	3	0.00
31/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2515	2	2515	2	0.00
31/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3388	3	3388	3	0.00
31/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1228	1	1228	1	6,200.00
31/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	793	1	793	1	820.00
31/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1313	1	1313	1	0.00
31/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1838	2	1838	2	820.00
31/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1292	1	1292	1	0.00
31/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1270	1	1270	1	0.00
31/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2663	3	2663	3	0.00
31/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6419	7	6419	7	0.00
31/08/2017	R186 On 03-May-18			Bond Future	8.69	114.6111	8.6941	114.6111	0.00
31/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3566	4	3566	4	0.00
31/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3528	3	3528	3	0.00
31/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3491	3	3491	3	0.00
31/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2095	2	2095	2	0.00
31/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2120	2	2120	2	0.00
31/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2070	2	2070	2	0.00
31/08/2017	R197 On 02-November-17			Bond Future	301.01	301.0359	301.0144	301.0359	2,350.00
31/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4146	4	4146	4	0.00
31/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4136	4	4136	4	0.00
31/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4156	4	4156	4	0.00
31/08/2017	R197 On 01-February-18			Bond Future	299.61	299.6291	299.6080	299.6291	0.00
31/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2052	2	2052	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
31/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2062	2	2062	2	0.00
31/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2072	2	2072	2	0.00
31/08/2017	R197 On 03-May-18			Bond Future	305.33	305.3533	305.3317	305.3533	0.00
31/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	892	1	892	1	0.00
31/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	872	1	872	1	0.00
31/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	882	1	882	1	0.00
31/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 02-November-17			Bond Future	240.66	240.6808	240.6647	240.6808	28,758.00
31/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	13235	13	13235	13	0.00
31/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	13245	13	13245	13	0.00
31/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	13225	13	13225	13	0.00
31/08/2017	R202 On 01-February-18			Bond Future	241.43	241.4479	241.4318	241.4479	0.00
31/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	7638	8	7638	8	0.00
31/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	7628	8	7628	8	0.00
31/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	7648	8	7648	8	0.00
31/08/2017	R202 On 03-May-18			Bond Future	246.04	246.0604	246.0442	246.0604	0.00
31/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	1446	1	1446	1	0.00
31/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	1426	1	1426	1	0.00
31/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	1436	1	1436	1	0.00
31/08/2017	R204 On 02-November-17			Bond Future	6.90	104.2022	6.8979	104.2022	46,398.00
31/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	907	1	907	1	0.00
31/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	917	1	917	1	0.00
31/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	896	1	896	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
31/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R204 On 01-February-18			Bond Future	6.74	102.0804	6.7352	102.0804	0.00
31/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	472	0	472	0	0.00
31/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	486	0	486	0	0.00
31/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	479	0	479	0	0.00
31/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	39	0	39	0	0.00
31/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	38	0	38	0	0.00
31/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	40	0	40	0	0.00
31/08/2017	R204 On 03-May-18			Bond Future	6.40	103.9861	6.4028	103.9861	0.00
31/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	455	0	455	0	0.00
31/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	460	0	460	0	0.00
31/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	450	0	450	0	0.00
31/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	41	0	41	0	0.00
31/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	40	0	40	0	0.00
31/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	39	0	39	0	0.00
31/08/2017	R207 On 02-November-17			Bond Future	7.24	102.2321	7.2433	102.2321	41,067.00
31/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1552	2	1552	2	0.00
31/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1591	2	1591	2	0.00
31/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1572	2	1572	2	0.00
31/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R207 On 01-February-18			Bond Future	7.21	100.4709	7.2107	100.4709	0.00
31/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	842	1	842	1	0.00
31/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	869	1	869	1	0.00
31/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	855	1	855	1	0.00
31/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	151	0	151	0	0.00
31/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	143	0	143	0	0.00
31/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	147	0	147	0	0.00
31/08/2017	R207 On 03-May-18			Bond Future	7.17	102.3466	7.1657	102.3466	0.00
31/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	869	1	869	1	0.00
31/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	858	1	858	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
31/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	847	1	847	1	0.00
31/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	227	0	227	0	0.00
31/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	231	0	231	0	0.00
31/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	223	0	223	0	0.00
31/08/2017	R208 On 02-November-17			Bond Future	7.44	98.6028	7.4375	98.6028	32,637.00
31/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2197	2	2197	2	0.00
31/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2169	2	2169	2	0.00
31/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2141	2	2141	2	0.00
31/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	4	0	4	0	0.00
31/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	4	0	4	0	0.00
31/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	3	0	3	0	0.00
31/08/2017	R208 On 01-February-18			Bond Future	7.44	100.4160	7.4386	100.4160	0.00
31/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1363	1	1363	1	0.00
31/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1383	1	1383	1	0.00
31/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1342	1	1342	1	0.00
31/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	282	0	282	0	0.00
31/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	275	0	275	0	0.00
31/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	268	0	268	0	0.00
31/08/2017	R208 On 03-May-18			Bond Future	7.43	98.8894	7.4276	98.8894	0.00
31/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1317	1	1317	1	0.00
31/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1351	1	1351	1	0.00
31/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1334	1	1334	1	0.00
31/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	437	0	437	0	0.00
31/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	445	0	445	0	0.00
31/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	453	0	453	0	0.00
31/08/2017	R209 On 02-November-17			Bond Future	9.61	71.7587	9.6147	71.7587	115,573.00
31/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1248	1	1248	1	0.00
31/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3108	3	3108	3	0.00
31/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1307	1	1307	1	0.00
31/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2030	2	2030	2	0.00
31/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1277	1	1277	1	0.00
31/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1431	1	1431	1	0.00
31/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	767	1	767	1	1,350.00
31/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	265	0	265	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
31/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6227	6	6227	6	0.00
31/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	10	0	10	0	2,800.00
31/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2566	2	2566	2	0.00
31/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1138	1	1138	1	6,500.00
31/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1844	2	1844	2	0.00
31/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1663	2	1663	2	1,350.00
31/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2699	3	2699	3	0.00
31/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9622	10	9622	10	0.00
31/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	833	1	833	1	1,350.00
31/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1882	2	1882	2	0.00
31/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4536	5	4536	5	0.00
31/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	102	0	102	0	1,300.00
31/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	613	1	613	1	1,138.00
31/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1807	2	1807	2	0.00
31/08/2017	R209 On 01-February-18			Bond Future	9.67	73.0783	9.6730	73.0783	0.00
31/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2546	3	2546	3	0.00
31/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4046	4	4046	4	0.00
31/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2614	3	2614	3	0.00
31/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2579	3	2579	3	0.00
31/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3632	4	3632	4	0.00
31/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1528	2	1528	2	7,500.00
31/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1317	1	1317	1	3,000.00
31/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2271	2	2271	2	0.00
31/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2303	2	2303	2	0.00
31/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2240	2	2240	2	0.00
31/08/2017	R209 On 03-May-18			Bond Future	9.73	71.2932	9.7300	71.2932	0.00
31/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3518	3	3518	3	0.00
31/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3553	3	3553	3	0.00
31/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3483	3	3483	3	0.00
31/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2772	3	2772	3	0.00
31/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2714	3	2714	3	0.00
31/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2743	3	2743	3	0.00
31/08/2017	R210 On 02-November-17			Bond Future	185.50	185.5150	185.5021	185.5150	2,179.00
31/08/2017	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
31/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6568	7	6568	7	0.00
31/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6588	7	6588	7	0.00
31/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6578	7	6578	7	0.00
31/08/2017	R210 On 01-February-18			Bond Future	188.98	188.9919	188.9791	188.9919	0.00
31/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3401	3	3401	3	0.00
31/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3391	3	3391	3	0.00
31/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3381	3	3381	3	0.00
31/08/2017	R210 On 03-May-18			Bond Future	190.14	190.1538	190.1408	190.1538	0.00
31/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	1309	1	1309	1	0.00
31/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	1299	1	1299	1	0.00
31/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	1319	1	1319	1	0.00
31/08/2017	R212 On 02-November-17			Bond Future	151.13	150.9570	151.1328	150.9570	4,247.00
31/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1277	1	1277	1	0.00
31/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1287	1	1287	1	0.00
31/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1267	1	1267	1	0.00
31/08/2017	R212 On 01-February-18			Bond Future	151.91	151.7262	151.9056	151.7262	0.00
31/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2784	3	2784	3	0.00
31/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2794	3	2794	3	0.00
31/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2804	3	2804	3	0.00
31/08/2017	R212 On 03-May-18			Bond Future	154.81	154.6247	154.8076	154.6247	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
31/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	528	0	528	0	0.00
31/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	508	0	508	0	0.00
31/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	518	0	518	0	0.00
31/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
31/08/2017	R213 On 02-November-17			Bond Future	9.27	83.9974	9.2701	83.9974	63,304.00
31/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1741	2	1741	2	0.00
31/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1778	2	1778	2	0.00
31/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1705	2	1705	2	0.00
31/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1242	1	1242	1	0.00
31/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1213	1	1213	1	0.00
31/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1184	1	1184	1	0.00
31/08/2017	R213 On 01-February-18			Bond Future	9.33	85.5421	9.3297	85.5421	0.00
31/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2693	3	2693	3	0.00
31/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2657	3	2657	3	0.00
31/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2622	3	2622	3	0.00
31/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2069	2	2069	2	0.00
31/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2098	2	2098	2	0.00
31/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2040	2	2040	2	0.00
31/08/2017	R213 On 03-May-18			Bond Future	9.38	83.5895	9.3839	83.5895	0.00
31/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3618	4	3618	4	0.00
31/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3654	4	3654	4	0.00
31/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3691	4	3691	4	0.00
31/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2438	2	2438	2	0.00
31/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2492	3	2492	3	0.00
31/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2465	3	2465	3	0.00
31/08/2017	R214 On 02-November-17			Bond Future	9.77	71.2702	9.7663	71.2702	44,733.00
31/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1054	1	1054	1	0.00
31/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1108	1	1108	1	0.00
31/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1081	1	1081	1	0.00
31/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2312	2	2312	2	0.00
31/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2356	2	2356	2	0.00
31/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2268	2	2268	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
31/08/2017	R214 On 01-February-18			Bond Future	9.83	72.5809	9.8275	72.5809	0.00
31/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2543	2	2543	2	0.00
31/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2612	3	2612	3	0.00
31/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2577	3	2577	3	0.00
31/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2561	3	2561	3	0.00
31/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2527	3	2527	3	0.00
31/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2594	3	2594	3	0.00
31/08/2017	R214 On 03-May-18			Bond Future	9.88	70.6399	9.8840	70.6399	0.00
31/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3640	4	3640	4	0.00
31/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3676	4	3676	4	0.00
31/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3604	4	3604	4	0.00
31/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3028	3	3028	3	0.00
31/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2997	3	2997	3	0.00
31/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2967	3	2967	3	0.00
31/08/2017	R248 On 02-November-17			Bond Future	9.85	90.9349	9.8481	90.9349	78,989.00
31/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1392	1	1392	1	0.00
31/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1358	1	1358	1	0.00
31/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1325	1	1325	1	0.00
31/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3170	3	3170	3	0.00
31/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3057	3	3057	3	0.00
31/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3113	3	3113	3	0.00
31/08/2017	R248 On 01-February-18			Bond Future	9.91	92.6073	9.9119	92.6073	170.00
31/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3296	3	3296	3	0.00
31/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3383	3	3383	3	0.00
31/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3339	3	3339	3	0.00
31/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3485	4	3485	4	0.00
31/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3400	3	3400	3	0.00
31/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3442	4	3442	4	0.00
31/08/2017	R248 On 03-May-18			Bond Future	9.97	89.8991	9.9710	89.8991	0.00
31/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4701	5	4701	5	0.00
31/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4656	5	4656	5	0.00
31/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4611	5	4611	5	0.00
31/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3904	4	3904	4	0.00
31/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3943	4	3943	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>
31/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3865	4	3865	4	0.00

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