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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
17/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	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
17/08/2017	2025 On 02-November-17			Bond Future	129.78	129.7886	129.7833	129.7886	2,291.00
17/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3187	3	3187	3	0.00
17/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3197	3	3197	3	0.00
17/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3177	3	3177	3	0.00
17/08/2017	2025 On 01-February-18			Bond Future	130.86	130.8642	130.8578	130.8642	0.00
17/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3042	3	3042	3	0.00
17/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3022	3	3022	3	0.00
17/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3032	3	3032	3	0.00
17/08/2017	2025 On 03-May-18			Bond Future	133.37	133.3777	133.3727	133.3777	0.00
17/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	153	0	153	0	0.00
17/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	163	0	163	0	0.00
17/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	173	0	173	0	0.00
17/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2029 On 02-November-17			Bond Future	100.22	100.2256	100.2215	100.2256	1,370.00
17/08/2017	2029 On 01-February-18			Bond Future	102.10	102.1001	102.0953	102.1001	0.00
17/08/2017	2029 On 03-May-18			Bond Future	103.03	103.0332	103.0293	103.0332	0.00
17/08/2017	2030 On 02-November-17			Bond Future	9.08	94.0120	9.0781	94.0120	55,693.00
17/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1784	2	1784	2	0.00
17/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1851	2	1851	2	0.00
17/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1918	2	1918	2	0.00
17/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 01-February-18			Bond Future	9.13	91.7333	9.1314	91.7333	0.00
17/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1667	1	1667	1	0.00
17/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1733	1	1733	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
17/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1601	1	1601	1	0.00
17/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 03-May-18			Bond Future	9.19	93.4535	9.1855	93.4535	0.00
17/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	2005	2	2005	2	0.00
17/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	2134	2	2134	2	0.00
17/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	2069	2	2069	2	0.00
17/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2032 On 02-November-17			Bond Future	9.33	92.1253	9.3288	92.1253	32,123.00
17/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2425	2	2425	2	0.00
17/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2469	2	2469	2	0.00
17/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2512	2	2512	2	0.00
17/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1265	1	1265	1	0.00
17/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1322	1	1322	1	0.00
17/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1293	1	1293	1	0.00
17/08/2017	2032 On 01-February-18			Bond Future	9.39	93.8165	9.3885	93.8165	0.00
17/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2401	2	2401	2	7,800.00
17/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3422	3	3422	3	0.00
17/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3381	3	3381	3	0.00
17/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	2075	2	2075	2	7,500.00
17/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2943	3	2943	3	750.00
17/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2755	3	2755	3	6,800.00
17/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3339	3	3339	3	0.00
17/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2149	2	2149	2	0.00
17/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3456	4	3456	4	0.00
17/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2498	3	2498	3	0.00
17/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2672	3	2672	3	0.00
17/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2178	2	2178	2	0.00
17/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2119	2	2119	2	0.00
17/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3046	3	3046	3	0.00
17/08/2017	2032 On 03-May-18			Bond Future	9.45	91.4186	9.4450	91.4186	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
17/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4408	4	4408	4	0.00
17/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4450	4	4450	4	0.00
17/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4492	4	4492	4	0.00
17/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2555	3	2555	3	0.00
17/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2611	3	2611	3	0.00
17/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2583	3	2583	3	0.00
17/08/2017	2033 On 02-November-17			Bond Future	104.40	104.4036	104.3994	104.4036	5,174.00
17/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5681	6	5681	6	0.00
17/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5671	6	5671	6	0.00
17/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5691	6	5691	6	0.00
17/08/2017	2033 On 01-February-18			Bond Future	106.35	106.3563	106.3514	106.3563	0.00
17/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3299	3	3299	3	0.00
17/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3309	3	3309	3	0.00
17/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3289	3	3289	3	0.00
17/08/2017	2033 On 03-May-18			Bond Future	107.30	107.3007	107.2968	107.3007	0.00
17/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	393	0	393	0	0.00
17/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	403	0	403	0	0.00
17/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	413	0	413	0	0.00
17/08/2017	2037 On 02-November-17			Bond Future	9.65	92.0037	9.6494	92.0037	59,108.00
17/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	2193	2	2193	2	0.00
17/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	2234	2	2234	2	0.00
17/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	2153	2	2153	2	0.00
17/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2148	2	2148	2	0.00
17/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2108	2	2108	2	0.00
17/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2069	2	2069	2	0.00

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17/08/2017	2037 On 01-February-18			Bond Future	9.71	89.4378	9.7102	89.4378	160.00
17/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3603	3	3603	3	0.00
17/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3516	3	3516	3	0.00
17/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3559	3	3559	3	0.00
17/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2734	3	2734	3	0.00
17/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2664	3	2664	3	0.00
17/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2699	3	2699	3	0.00
17/08/2017	2037 On 03-May-18			Bond Future	9.77	91.1149	9.7716	91.1149	0.00
17/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4731	5	4731	5	0.00
17/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4819	5	4819	5	0.00
17/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4775	5	4775	5	0.00
17/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3172	3	3172	3	0.00
17/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3204	3	3204	3	0.00
17/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3140	3	3140	3	0.00
17/08/2017	2038 On 02-November-17			Bond Future	130.55	131.1913	130.5489	131.1913	19,516.00
17/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6261	6	6261	6	0.00
17/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6271	6	6271	6	0.00
17/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6251	6	6251	6	0.00
17/08/2017	2038 On 01-February-18			Bond Future	131.47	132.1242	131.4689	132.1242	0.00
17/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5461	5	5461	5	0.00
17/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5481	5	5481	5	0.00
17/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5471	5	5471	5	0.00
17/08/2017	2038 On 03-May-18			Bond Future	134.00	134.6618	133.9954	134.6618	0.00
17/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1725	2	1725	2	0.00
17/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1705	2	1705	2	0.00
17/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1715	2	1715	2	0.00
17/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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17/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2040 On 02-November-17			Bond Future	9.76	95.1860	9.7553	95.1860	15,669.00
17/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1972	2	1972	2	0.00
17/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1934	2	1934	2	0.00
17/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	2010	2	2010	2	0.00
17/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	2838	3	2838	3	0.00
17/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	2790	3	2790	3	0.00
17/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2742	3	2742	3	0.00
17/08/2017	2040 On 01-February-18			Bond Future	9.82	92.4282	9.8174	92.4282	0.00
17/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3582	3	3582	3	0.00
17/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3669	3	3669	3	0.00
17/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3626	3	3626	3	0.00
17/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3101	3	3101	3	0.00
17/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3061	3	3061	3	0.00
17/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3141	3	3141	3	0.00
17/08/2017	2040 On 03-May-18			Bond Future	9.88	94.1615	9.8799	94.1615	0.00
17/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	5047	5	5047	5	0.00
17/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	5093	5	5093	5	0.00
17/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	5001	5	5001	5	0.00
17/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3523	4	3523	4	0.00
17/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3488	4	3488	4	0.00
17/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3453	4	3453	4	0.00
17/08/2017	2044 On 02-November-17			Bond Future	9.79	92.1782	9.7890	92.1782	20,734.00
17/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1882	2	1882	2	0.00
17/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1958	2	1958	2	0.00
17/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1920	2	1920	2	0.00
17/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	2954	3	2954	3	0.00
17/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	2905	3	2905	3	0.00
17/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3004	3	3004	3	0.00
17/08/2017	2044 On 01-February-18			Bond Future	9.85	89.4903	9.8493	89.4903	0.00
17/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3587	3	3587	3	0.00
17/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3631	3	3631	3	0.00
17/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3674	3	3674	3	0.00
17/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3161	3	3161	3	0.00

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17/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3242	3	3242	3	0.00
17/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3201	3	3201	3	0.00
17/08/2017	2044 On 03-May-18			Bond Future	9.91	91.1685	9.9100	91.1685	0.00
17/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	5174	5	5174	5	0.00
17/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	5127	5	5127	5	0.00
17/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	5081	5	5081	5	0.00
17/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3553	4	3553	4	0.00
17/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3588	4	3588	4	0.00
17/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3518	4	3518	4	0.00
17/08/2017	2046 On 02-November-17			Bond Future	124.16	124.6676	124.1570	124.6676	21,292.00
17/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12143	12	12143	12	0.00
17/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12163	12	12163	12	0.00
17/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12153	12	12153	12	0.00
17/08/2017	2046 On 01-February-18			Bond Future	126.48	126.9995	126.4781	126.9995	0.00
17/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6422	6	6422	6	0.00
17/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6432	6	6432	6	0.00
17/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6442	6	6442	6	0.00
17/08/2017	2046 On 03-May-18			Bond Future	127.29	127.8234	127.2935	127.8234	0.00
17/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	646	0	646	0	0.00
17/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	656	0	656	0	0.00
17/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	636	0	636	0	0.00
17/08/2017	2050 On 02-November-17			Bond Future	133.40	133.4046	133.3990	133.4046	22,657.00
17/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
17/08/2017	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
17/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11251	11	11251	11	0.00
17/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11261	11	11261	11	0.00
17/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11271	11	11271	11	0.00
17/08/2017	2050 On 01-February-18			Bond Future	134.20	134.2084	134.2021	134.2084	0.00
17/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6038	6	6038	6	0.00
17/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6028	6	6028	6	0.00
17/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6048	6	6048	6	0.00
17/08/2017	2050 On 03-May-18			Bond Future	136.78	136.7863	136.7812	136.7863	0.00
17/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1171	1	1171	1	0.00
17/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1161	1	1161	1	0.00
17/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1151	1	1151	1	0.00
17/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
17/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
17/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	AL37 On 02-November-17			Index Future	559.88	559.0460	559.8770	559.0460	0.00
17/08/2017	AL37 On 01-February-18			Index Future	570.16	569.3100	570.1550	569.3100	0.00
17/08/2017	AL37 On 03-May-18			Index Future	580.85	579.9870	580.8520	579.9870	0.00
17/08/2017	AL7T On 02-November-17			Index Future	645.02	643.6500	645.0240	643.6500	0.00
17/08/2017	AL7T On 01-February-18			Index Future	656.87	655.4680	656.8650	655.4680	0.00
17/08/2017	AL7T On 03-May-18			Index Future	669.19	667.7610	669.1890	667.7610	0.00
17/08/2017	ALBI On 02-November-17			Index Future	579.43	577.8020	579.4260	577.8020	616.00
17/08/2017	ALBI On 01-February-18			Index Future	590.06	588.4110	590.0640	588.4110	0.00
17/08/2017	ALBI On 03-May-18			Index Future	601.13	599.4460	601.1340	599.4460	0.00
17/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	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
17/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2017	EL28 On 02-November-17			Bond Future	127.95	127.9498	127.9468	127.9498	0.00
17/08/2017	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
17/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5933	6	5933	6	0.00
17/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5943	6	5943	6	0.00
17/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5923	6	5923	6	0.00
17/08/2017	EL28 On 01-February-18			Bond Future	130.34	130.3429	130.3388	130.3429	0.00
17/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1961	2	1961	2	0.00
17/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1971	2	1971	2	0.00
17/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1951	2	1951	2	0.00
17/08/2017	EL28 On 03-May-18			Bond Future	132.84	132.8463	132.8437	132.8463	0.00
17/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	336	0	336	0	0.00
17/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	346	0	346	0	0.00
17/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	356	0	356	0	0.00
17/08/2017	ES33 On 02-November-17			Bond Future	10.77	76.2454	10.7699	76.2454	9,466.00
17/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	614	1	614	1	0.00
17/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	676	1	676	1	0.00
17/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	552	1	552	1	0.00
17/08/2017	ES33 On 01-February-18			Bond Future	10.88	77.6451	10.8757	77.6451	0.00
17/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	682	0	682	0	0.00
17/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	741	1	741	1	0.00
17/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	800	1	800	1	0.00
17/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 03-May-18			Bond Future	10.98	75.3095	10.9770	75.3095	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
17/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1301	1	1301	1	0.00
17/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1417	1	1417	1	0.00
17/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1359	1	1359	1	0.00
17/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/08/2017	ES42 On 02-November-17			Bond Future	10.99	78.9028	10.9941	78.9028	7,957.00
17/08/2017	ES42 On 01-February-18			Bond Future	11.10	80.3511	11.0956	80.3511	0.00
17/08/2017	ES42 On 03-May-18			Bond Future	11.20	77.5965	11.1978	77.5965	0.00
17/08/2017	GOVI On 02-November-17			GOVI	578.15	576.5620	578.1490	576.5620	670.00
17/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	56890	4	56890	4	0.00
17/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	56990	4	56990	4	0.00
17/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	57090	4	57090	4	0.00
17/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 01-February-18			GOVI	588.76	587.1480	588.7630	587.1480	0.00
17/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	77330	6	77330	6	0.00
17/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	77230	6	77230	6	0.00
17/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	77430	6	77430	6	0.00
17/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 03-May-18			GOVI	599.81	598.1590	599.8090	598.1590	0.00
17/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	95390	8	95390	8	0.00
17/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	95190	8	95190	8	0.00
17/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	95290	8	95290	8	0.00
17/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2017	IGOV On 02-November-17			Index Future	251.09	251.4630	251.0870	251.4630	1,163.00
17/08/2017	IGOV On 01-February-18			Index Future	255.78	256.1660	255.7820	256.1660	0.00
17/08/2017	IGOV On 03-May-18			Index Future	260.70	261.0860	260.6970	261.0860	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
17/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
17/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
17/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7668	99.7654	99.7668	0.00
17/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6412	99.6334	99.6412	0.00
17/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7173	99.7000	99.7173	0.00
17/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.78	99.8076	99.7816	99.8076	0.00
17/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7937	99.7925	99.7937	0.00
17/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9220	98.9138	98.9220	0.00
17/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.4044	98.3884	98.4044	0.00
17/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.25	98.2739	98.2476	98.2739	0.00
17/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.52	98.5600	98.5200	98.5600	0.00
17/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.81	98.8622	98.8117	98.8622	0.00
17/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.11	99.1664	99.1083	99.1664	0.00
17/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.43	99.4831	99.4276	99.4831	0.00
17/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.35	95.4136	95.3464	95.4136	0.00
17/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.53	94.6098	94.5329	94.6098	0.00
17/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.69	93.7767	93.6904	93.7767	0.00
17/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.83	93.9236	93.8300	93.9236	0.00
17/08/2017	IS05 On 21-December-21			Interest Rate Swap	95.99	96.0853	95.9872	96.0853	51.00
17/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.08	96.1794	96.0765	96.1794	0.00
17/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.24	97.3497	97.2433	97.3497	0.00
17/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.43	99.5389	99.4300	99.5389	0.00
17/08/2017	IS10 On 17-December-25			Interest Rate Swap	93.97	94.1286	93.9671	94.1286	0.00
17/08/2017	IS10 On 16-March-26			Interest Rate Swap	90.95	91.1208	90.9509	91.1208	0.00
17/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.68	89.8568	89.6817	89.8568	0.00
17/08/2017	IS10 On 21-September-26			Interest Rate Swap	91.85	92.0200	91.8475	92.0200	0.00
17/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.64	95.7990	95.6363	95.7990	0.00
17/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.18	94.3344	94.1768	94.3344	0.00
17/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.25	96.3991	96.2500	96.3991	0.00
17/08/2017	IS10 On 20-September-27			Interest Rate Swap	99.98	100.1291	99.9832	100.1291	0.00
17/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/08/2017	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
17/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
17/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
17/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
17/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
17/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
17/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,500.00
17/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
17/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
17/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
17/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
17/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
17/08/2017	R023 On 02-November-17			Bond Future	7.83	100.9300	7.8268	100.9300	53,785.00
17/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	3123	3	3123	3	0.00
17/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	3162	3	3162	3	0.00
17/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3201	3	3201	3	0.00
17/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	47	0	47	0	0.00
17/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	45	0	45	0	0.00
17/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	50	0	50	0	0.00
17/08/2017	R023 On 01-February-18			Bond Future	7.85	102.7831	7.8546	102.7831	0.00
17/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2425	2	2425	2	0.00
17/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2455	2	2455	2	0.00
17/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2396	2	2396	2	0.00
17/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	550	1	550	1	0.00
17/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	539	1	539	1	0.00
17/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	528	1	528	1	0.00
17/08/2017	R023 On 03-May-18			Bond Future	7.87	100.7805	7.8687	100.7805	0.00
17/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2428	2	2428	2	0.00
17/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2481	2	2481	2	0.00
17/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2454	2	2454	2	0.00
17/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	840	1	840	1	0.00
17/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	852	1	852	1	0.00
17/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	865	1	865	1	0.00
17/08/2017	R035 On 02-November-17			Bond Future	9.56	95.5883	9.5624	95.5883	13,601.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	300	0	300	0	0.00
17/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	221	0	221	0	0.00
17/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	380	0	380	0	0.00
17/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 01-February-18			Bond Future	9.63	97.3433	9.6277	97.3433	0.00
17/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	804	1	804	1	0.00
17/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	960	1	960	1	0.00
17/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	882	1	882	1	0.00
17/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 03-May-18			Bond Future	9.69	94.6683	9.6862	94.6683	0.00
17/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1647	1	1647	1	0.00
17/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1723	1	1723	1	0.00
17/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1571	1	1571	1	0.00
17/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R186 On 02-November-17			Bond Future	8.53	116.0182	8.5323	116.0182	166,394.00
17/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2396	2	2396	2	0.00
17/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2992	3	2992	3	0.00
17/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	3088	3	3088	3	0.00
17/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3589	3	3589	3	0.00
17/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	3040	3	3040	3	0.00
17/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	676	1	676	1	0.00
17/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	490	1	490	1	5,000.00
17/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	642	1	642	1	0.00
17/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	939	1	939	1	3,750.00
17/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	659	1	659	1	0.00
17/08/2017	R186 On 01-February-18			Bond Future	8.58	112.8483	8.5787	112.8483	198.00
17/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	2001	2	2001	2	1,460.00
17/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	448	0	448	0	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
17/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3910	4	3910	4	0.00
17/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	5085	5	5085	5	0.00
17/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3734	4	3734	4	0.00
17/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3822	4	3822	4	0.00
17/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2868	3	2868	3	0.00
17/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3777	4	3777	4	0.00
17/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1177	1	1177	1	6,200.00
17/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	772	1	772	1	820.00
17/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1257	1	1257	1	0.00
17/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1746	2	1746	2	820.00
17/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1236	1	1236	1	0.00
17/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1217	1	1217	1	0.00
17/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2522	3	2522	3	0.00
17/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6092	6	6092	6	0.00
17/08/2017	R186 On 03-May-18			Bond Future	8.62	114.9646	8.6219	114.9646	0.00
17/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3928	4	3928	4	0.00
17/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3888	4	3888	4	0.00
17/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3849	4	3849	4	0.00
17/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	1991	2	1991	2	0.00
17/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2015	2	2015	2	0.00
17/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	1968	2	1968	2	0.00
17/08/2017	R197 On 02-November-17			Bond Future	301.24	301.2502	301.2371	301.2502	2,350.00
17/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3923	4	3923	4	0.00
17/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3913	4	3913	4	0.00
17/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3933	4	3933	4	0.00
17/08/2017	R197 On 01-February-18			Bond Future	299.82	299.8360	299.8205	299.8360	0.00
17/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1840	2	1840	2	0.00
17/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1850	2	1850	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
17/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1860	2	1860	2	0.00
17/08/2017	R197 On 03-May-18			Bond Future	305.58	305.5951	305.5827	305.5951	0.00
17/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1143	1	1143	1	0.00
17/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1123	1	1123	1	0.00
17/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1133	1	1133	1	0.00
17/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 02-November-17			Bond Future	241.44	242.3607	241.4362	242.3607	28,758.00
17/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12464	12	12464	12	0.00
17/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12474	12	12474	12	0.00
17/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12454	12	12454	12	0.00
17/08/2017	R202 On 01-February-18			Bond Future	242.21	243.1496	242.2066	243.1496	0.00
17/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6863	6	6863	6	0.00
17/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6853	6	6853	6	0.00
17/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6873	6	6873	6	0.00
17/08/2017	R202 On 03-May-18			Bond Future	246.86	247.8200	246.8614	247.8200	0.00
17/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	629	0	629	0	0.00
17/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	609	0	609	0	0.00
17/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	619	0	619	0	0.00
17/08/2017	R204 On 02-November-17			Bond Future	6.95	104.0927	6.9523	104.0927	47,386.00
17/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	849	1	849	1	0.00
17/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	859	1	859	1	0.00
17/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	838	1	838	1	0.00
17/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00



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17/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R204 On 01-February-18			Bond Future	6.81	101.9658	6.8101	101.9658	0.00
17/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	429	0	429	0	0.00
17/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	442	0	442	0	0.00
17/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	435	0	435	0	0.00
17/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	58	0	58	0	0.00
17/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	57	0	57	0	0.00
17/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	60	0	60	0	0.00
17/08/2017	R204 On 03-May-18			Bond Future	6.49	103.8779	6.4934	103.8779	0.00
17/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	412	0	412	0	0.00
17/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	417	0	417	0	0.00
17/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	407	0	407	0	0.00
17/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	53	0	53	0	0.00
17/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	52	0	52	0	0.00
17/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	51	0	51	0	0.00
17/08/2017	R207 On 02-November-17			Bond Future	7.24	102.1855	7.2443	102.1855	40,855.00
17/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1551	1	1551	1	0.00
17/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1590	2	1590	2	0.00
17/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1570	1	1570	1	0.00
17/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
17/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
17/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
17/08/2017	R207 On 01-February-18			Bond Future	7.21	100.4205	7.2139	100.4205	0.00
17/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	856	1	856	1	0.00
17/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	883	1	883	1	0.00
17/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	870	1	870	1	0.00
17/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	172	0	172	0	0.00
17/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	163	0	163	0	0.00
17/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	167	0	167	0	0.00
17/08/2017	R207 On 03-May-18			Bond Future	7.16	102.3037	7.1635	102.3037	0.00
17/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	889	1	889	1	0.00
17/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	878	1	878	1	0.00
17/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	867	1	867	1	0.00

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17/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	244	0	244	0	0.00
17/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	248	0	248	0	0.00
17/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	239	0	239	0	0.00
17/08/2017	R208 On 02-November-17			Bond Future	7.42	98.6185	7.4159	98.6185	32,544.00
17/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2263	2	2263	2	0.00
17/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2235	2	2235	2	0.00
17/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2208	2	2208	2	0.00
17/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	7	0	7	0	0.00
17/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	7	0	7	0	0.00
17/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	6	0	6	0	0.00
17/08/2017	R208 On 01-February-18			Bond Future	7.42	100.4290	7.4164	100.4290	0.00
17/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1435	1	1435	1	0.00
17/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1455	1	1455	1	0.00
17/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1414	1	1414	1	0.00
17/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	293	0	293	0	0.00
17/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	286	0	286	0	0.00
17/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	279	0	279	0	0.00
17/08/2017	R208 On 03-May-18			Bond Future	7.40	98.9109	7.3997	98.9109	0.00
17/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1386	1	1386	1	0.00
17/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1421	1	1421	1	0.00
17/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1403	1	1403	1	0.00
17/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	436	0	436	0	0.00
17/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	443	0	443	0	0.00
17/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	451	0	451	0	0.00
17/08/2017	R209 On 02-November-17			Bond Future	9.53	72.2124	9.5262	72.2124	101,498.00
17/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1694	2	1694	2	0.00
17/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3689	4	3689	4	0.00
17/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1761	2	1761	2	0.00
17/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2557	2	2557	2	0.00
17/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1727	2	1727	2	0.00
17/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1901	2	1901	2	0.00
17/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	1127	1	1127	1	1,350.00
17/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	469	0	469	0	4,100.00
17/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6836	7	6836	7	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
17/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	33	0	33	0	2,800.00
17/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	3125	3	3125	3	0.00
17/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1072	1	1072	1	6,500.00
17/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1702	2	1702	2	0.00
17/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1540	2	1540	2	1,350.00
17/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2467	3	2467	3	0.00
17/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9052	9	9052	9	0.00
17/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	800	1	800	1	1,350.00
17/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1735	2	1735	2	0.00
17/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4147	4	4147	4	0.00
17/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	118	0	118	0	1,300.00
17/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	601	1	601	1	3,360.00
17/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1668	2	1668	2	0.00
17/08/2017	R209 On 01-February-18			Bond Future	9.58	73.5382	9.5823	73.5382	0.00
17/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2985	3	2985	3	0.00
17/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4564	4	4564	4	0.00
17/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	3057	3	3057	3	0.00
17/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	3021	3	3021	3	0.00
17/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	4132	4	4132	4	0.00
17/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1427	2	1427	2	7,500.00
17/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1234	1	1234	1	3,000.00
17/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2112	2	2112	2	0.00
17/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2141	2	2141	2	0.00
17/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2083	2	2083	2	0.00
17/08/2017	R209 On 03-May-18			Bond Future	9.64	71.7678	9.6355	71.7678	0.00
17/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3963	4	3963	4	0.00
17/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	4000	4	4000	4	0.00
17/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3926	4	3926	4	0.00
17/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2596	3	2596	3	0.00
17/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2542	3	2542	3	0.00
17/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2569	3	2569	3	0.00
17/08/2017	R210 On 02-November-17			Bond Future	186.15	186.1594	186.1515	186.1594	2,179.00
17/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 02-November-17	192.09	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
17/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5918	6	5918	6	0.00
17/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5938	6	5938	6	0.00
17/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5928	6	5928	6	0.00
17/08/2017	R210 On 01-February-18			Bond Future	189.63	189.6412	189.6319	189.6412	0.00
17/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2748	3	2748	3	0.00
17/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2738	3	2738	3	0.00
17/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2728	3	2728	3	0.00
17/08/2017	R210 On 03-May-18			Bond Future	190.83	190.8351	190.8276	190.8351	0.00
17/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	622	1	622	1	0.00
17/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	612	1	612	1	0.00
17/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	632	1	632	1	0.00
17/08/2017	R212 On 02-November-17			Bond Future	151.06	151.1280	151.0585	151.1280	4,282.00
17/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1351	1	1351	1	0.00
17/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1361	1	1361	1	0.00
17/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1341	1	1341	1	0.00
17/08/2017	R212 On 01-February-18			Bond Future	151.82	151.8947	151.8229	151.8947	0.00
17/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2867	3	2867	3	0.00
17/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2877	3	2877	3	0.00
17/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2887	3	2887	3	0.00
17/08/2017	R212 On 03-May-18			Bond Future	154.74	154.8122	154.7407	154.8122	0.00
17/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	461	1	461	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
17/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	441	1	441	1	0.00
17/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	451	1	451	1	0.00
17/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
17/08/2017	R213 On 02-November-17			Bond Future	9.19	84.4205	9.1911	84.4205	62,970.00
17/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2204	2	2204	2	0.00
17/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2243	2	2243	2	0.00
17/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2164	2	2164	2	0.00
17/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1174	1	1174	1	0.00
17/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1148	1	1148	1	0.00
17/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1122	1	1122	1	0.00
17/08/2017	R213 On 01-February-18			Bond Future	9.25	85.9705	9.2484	85.9705	0.00
17/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	3104	3	3104	3	0.00
17/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	3065	3	3065	3	0.00
17/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	3028	3	3028	3	0.00
17/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	1943	2	1943	2	0.00
17/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	1970	2	1970	2	0.00
17/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	1916	2	1916	2	0.00
17/08/2017	R213 On 03-May-18			Bond Future	9.30	84.0329	9.2989	84.0329	0.00
17/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	4027	4	4027	4	0.00
17/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	4065	4	4065	4	0.00
17/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	4103	4	4103	4	0.00
17/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2299	2	2299	2	0.00
17/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2349	2	2349	2	0.00
17/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2324	2	2324	2	0.00
17/08/2017	R214 On 02-November-17			Bond Future	9.66	71.7764	9.6572	71.7764	44,022.00
17/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1543	1	1543	1	0.00
17/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1608	1	1608	1	0.00
17/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1576	1	1576	1	0.00
17/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2049	2	2049	2	0.00
17/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2088	2	2088	2	0.00
17/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2011	2	2011	2	0.00
17/08/2017	R214 On 01-February-18			Bond Future	9.72	73.0943	9.7156	73.0943	0.00

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17/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	3071	3	3071	3	0.00
17/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	3146	3	3146	3	0.00
17/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	3108	3	3108	3	0.00
17/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2323	2	2323	2	0.00
17/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2292	2	2292	2	0.00
17/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2353	3	2353	3	0.00
17/08/2017	R214 On 03-May-18			Bond Future	9.77	71.1688	9.7679	71.1688	0.00
17/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	4182	4	4182	4	0.00
17/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	4221	4	4221	4	0.00
17/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	4144	4	4144	4	0.00
17/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2778	3	2778	3	0.00
17/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2750	3	2750	3	0.00
17/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2722	3	2722	3	0.00
17/08/2017	R248 On 02-November-17			Bond Future	9.75	91.5279	9.7495	91.5279	75,989.00
17/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1977	2	1977	2	0.00
17/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1937	2	1937	2	0.00
17/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1898	2	1898	2	0.00
17/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	2877	3	2877	3	0.00
17/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2776	3	2776	3	0.00
17/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	2826	3	2826	3	0.00
17/08/2017	R248 On 01-February-18			Bond Future	9.81	93.2084	9.8107	93.2084	170.00
17/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3911	4	3911	4	0.00
17/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	4005	4	4005	4	0.00
17/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3958	4	3958	4	0.00
17/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3221	3	3221	3	0.00
17/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3142	3	3142	3	0.00
17/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3182	3	3182	3	0.00
17/08/2017	R248 On 03-May-18			Bond Future	9.87	90.5191	9.8658	90.5191	0.00
17/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	5334	5	5334	5	0.00
17/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	5286	5	5286	5	0.00
17/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	5238	5	5238	5	0.00
17/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3631	4	3631	4	0.00
17/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3667	4	3667	4	0.00
17/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3595	4	3595	4	0.00

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