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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
24/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	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
24/08/2017	2025 On 02-November-17			Bond Future	129.57	129.6611	129.5677	129.6611	2,291.00
24/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3402	3	3402	3	0.00
24/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3412	3	3412	3	0.00
24/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3392	3	3392	3	0.00
24/08/2017	2025 On 01-February-18			Bond Future	130.64	130.7365	130.6415	130.7365	0.00
24/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3259	3	3259	3	0.00
24/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3239	3	3239	3	0.00
24/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3249	3	3249	3	0.00
24/08/2017	2025 On 03-May-18			Bond Future	133.14	133.2414	133.1445	133.2414	0.00
24/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	65	0	65	0	0.00
24/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	55	0	55	0	0.00
24/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	75	0	75	0	0.00
24/08/2017	2029 On 02-November-17			Bond Future	100.19	100.1956	100.1919	100.1956	1,370.00
24/08/2017	2029 On 01-February-18			Bond Future	102.07	102.0714	102.0676	102.0714	0.00
24/08/2017	2029 On 03-May-18			Bond Future	103.00	102.9991	102.9952	102.9991	0.00
24/08/2017	2030 On 02-November-17			Bond Future	9.15	93.6868	9.1512	93.6868	56,015.00
24/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1281	1	1281	1	0.00
24/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1348	1	1348	1	0.00
24/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1415	1	1415	1	0.00
24/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 01-February-18			Bond Future	9.21	91.4029	9.2069	91.4029	0.00
24/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1157	1	1157	1	0.00
24/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1223	1	1223	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
24/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1090	1	1090	1	0.00
24/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 03-May-18			Bond Future	9.26	93.1141	9.2643	93.1141	0.00
24/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1480	1	1480	1	0.00
24/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1610	2	1610	2	0.00
24/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1545	1	1545	1	0.00
24/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2032 On 02-November-17			Bond Future	9.40	91.8206	9.4013	91.8206	33,318.00
24/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2023	2	2023	2	0.00
24/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2063	2	2063	2	0.00
24/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2104	2	2104	2	0.00
24/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1387	1	1387	1	0.00
24/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1450	1	1450	1	0.00
24/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1418	1	1418	1	0.00
24/08/2017	2032 On 01-February-18			Bond Future	9.46	93.5072	9.4632	93.5072	0.00
24/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2120	2	2120	2	7,800.00
24/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3095	3	3095	3	0.00
24/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1814	2	1814	2	7,500.00
24/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3056	3	3056	3	0.00
24/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3016	3	3016	3	0.00
24/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2638	3	2638	3	750.00
24/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2459	2	2459	2	6,800.00
24/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2363	2	2363	2	0.00
24/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3735	4	3735	4	0.00
24/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2395	2	2395	2	0.00
24/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2733	3	2733	3	0.00
24/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2915	3	2915	3	0.00
24/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2331	2	2331	2	0.00
24/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3305	3	3305	3	0.00
24/08/2017	2032 On 03-May-18			Bond Future	9.52	91.1006	9.5228	91.1006	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
24/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4018	4	4018	4	0.00
24/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4058	4	4058	4	0.00
24/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4098	4	4098	4	0.00
24/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2716	3	2716	3	0.00
24/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2775	3	2775	3	0.00
24/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2745	3	2745	3	0.00
24/08/2017	2033 On 02-November-17			Bond Future	104.37	104.3733	104.3694	104.3733	5,174.00
24/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5711	6	5711	6	0.00
24/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5701	6	5701	6	0.00
24/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5721	6	5721	6	0.00
24/08/2017	2033 On 01-February-18			Bond Future	106.32	106.3272	106.3234	106.3272	0.00
24/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3327	3	3327	3	0.00
24/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3337	3	3337	3	0.00
24/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3317	3	3317	3	0.00
24/08/2017	2033 On 03-May-18			Bond Future	107.26	107.2660	107.2620	107.2660	0.00
24/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	428	0	428	0	0.00
24/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	438	0	438	0	0.00
24/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	448	0	448	0	0.00
24/08/2017	2037 On 02-November-17			Bond Future	9.73	91.3910	9.7319	91.3910	58,242.00
24/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1789	2	1789	2	0.00
24/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1825	2	1825	2	0.00
24/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1752	2	1752	2	0.00
24/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2404	3	2404	3	0.00
24/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2360	3	2360	3	0.00
24/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2317	2	2317	2	0.00

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24/08/2017	2037 On 01-February-18			Bond Future	9.80	88.8147	9.7952	88.8147	160.00
24/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3167	3	3167	3	0.00
24/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3086	3	3086	3	0.00
24/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3126	3	3126	3	0.00
24/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2971	3	2971	3	0.00
24/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2896	3	2896	3	0.00
24/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2933	3	2933	3	0.00
24/08/2017	2037 On 03-May-18			Bond Future	9.86	90.4774	9.8598	90.4774	0.00
24/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4283	4	4283	4	0.00
24/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4366	4	4366	4	0.00
24/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4324	4	4324	4	0.00
24/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3405	4	3405	4	0.00
24/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3439	4	3439	4	0.00
24/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3371	3	3371	3	0.00
24/08/2017	2038 On 02-November-17			Bond Future	130.51	130.5135	130.5080	130.5135	19,544.00
24/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6302	6	6302	6	0.00
24/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6312	6	6312	6	0.00
24/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6292	6	6292	6	0.00
24/08/2017	2038 On 01-February-18			Bond Future	131.43	131.4357	131.4305	131.4357	0.00
24/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5500	5	5500	5	0.00
24/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5520	6	5520	6	0.00
24/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5510	6	5510	6	0.00
24/08/2017	2038 On 03-May-18			Bond Future	133.95	133.9541	133.9487	133.9541	0.00
24/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1679	2	1679	2	0.00
24/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1659	2	1659	2	0.00
24/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1669	2	1669	2	0.00
24/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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24/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2040 On 02-November-17			Bond Future	9.83	94.6645	9.8276	94.6645	15,719.00
24/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1595	1	1595	1	0.00
24/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1561	1	1561	1	0.00
24/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1630	2	1630	2	0.00
24/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3078	3	3078	3	0.00
24/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3025	3	3025	3	0.00
24/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2974	3	2974	3	0.00
24/08/2017	2040 On 01-February-18			Bond Future	9.89	91.8980	9.8917	91.8980	0.00
24/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3226	3	3226	3	0.00
24/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3310	3	3310	3	0.00
24/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3268	3	3268	3	0.00
24/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3365	4	3365	4	0.00
24/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3324	3	3324	3	0.00
24/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3406	4	3406	4	0.00
24/08/2017	2040 On 03-May-18			Bond Future	9.96	93.6184	9.9570	93.6184	0.00
24/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4621	4	4621	4	0.00
24/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4665	4	4665	4	0.00
24/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4577	4	4577	4	0.00
24/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3737	4	3737	4	0.00
24/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3700	4	3700	4	0.00
24/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3663	4	3663	4	0.00
24/08/2017	2044 On 02-November-17			Bond Future	9.87	91.6080	9.8664	91.6080	20,734.00
24/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1498	1	1498	1	0.00
24/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1566	1	1566	1	0.00
24/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1532	1	1532	1	0.00
24/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3228	3	3228	3	0.00
24/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3174	3	3174	3	0.00
24/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3282	3	3282	3	0.00
24/08/2017	2044 On 01-February-18			Bond Future	9.93	88.9105	9.9289	88.9105	0.00
24/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3211	3	3211	3	0.00
24/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3253	3	3253	3	0.00
24/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3295	3	3295	3	0.00
24/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3454	4	3454	4	0.00

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24/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3539	4	3539	4	0.00
24/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3496	4	3496	4	0.00
24/08/2017	2044 On 03-May-18			Bond Future	9.99	90.5749	9.9925	90.5749	0.00
24/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4718	5	4718	5	0.00
24/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4674	5	4674	5	0.00
24/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4630	4	4630	4	0.00
24/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3789	4	3789	4	0.00
24/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3827	4	3827	4	0.00
24/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3752	4	3752	4	0.00
24/08/2017	2046 On 02-November-17			Bond Future	123.62	123.6232	123.6187	123.6232	21,292.00
24/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12681	13	12681	13	0.00
24/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12701	13	12701	13	0.00
24/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12691	13	12691	13	0.00
24/08/2017	2046 On 01-February-18			Bond Future	125.93	125.9376	125.9331	125.9376	0.00
24/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6967	7	6967	7	0.00
24/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6977	7	6977	7	0.00
24/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6987	7	6987	7	0.00
24/08/2017	2046 On 03-May-18			Bond Future	126.73	126.7352	126.7307	126.7352	0.00
24/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	1209	1	1209	1	0.00
24/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	1219	1	1219	1	0.00
24/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	1199	1	1199	1	0.00
24/08/2017	2050 On 02-November-17			Bond Future	133.36	133.3650	133.3603	133.3650	22,382.00
24/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
24/08/2017	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
24/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11290	11	11290	11	0.00
24/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11300	11	11300	11	0.00
24/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11310	11	11310	11	0.00
24/08/2017	2050 On 01-February-18			Bond Future	134.17	134.1708	134.1658	134.1708	0.00
24/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6074	6	6074	6	0.00
24/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6064	6	6064	6	0.00
24/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6084	6	6084	6	0.00
24/08/2017	2050 On 03-May-18			Bond Future	136.74	136.7415	136.7364	136.7415	0.00
24/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1126	1	1126	1	0.00
24/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1116	1	1116	1	0.00
24/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1106	1	1106	1	0.00
24/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
24/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
24/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	AL37 On 02-November-17			Index Future	558.89	559.0910	558.8870	559.0910	0.00
24/08/2017	AL37 On 01-February-18			Index Future	569.15	569.3620	569.1540	569.3620	0.00
24/08/2017	AL37 On 03-May-18			Index Future	579.81	580.0230	579.8050	580.0230	0.00
24/08/2017	AL7T On 02-November-17			Index Future	642.28	642.2520	642.2750	642.2520	0.00
24/08/2017	AL7T On 01-February-18			Index Future	654.07	654.0500	654.0740	654.0500	0.00
24/08/2017	AL7T On 03-May-18			Index Future	666.31	666.2960	666.3140	666.2960	0.00
24/08/2017	ALBI On 02-November-17			Index Future	576.62	575.7700	576.6180	575.7700	616.00
24/08/2017	ALBI On 01-February-18			Index Future	587.21	586.3470	587.2120	586.3470	0.00
24/08/2017	ALBI On 03-May-18			Index Future	598.20	597.3250	598.2000	597.3250	0.00
24/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	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
24/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2017	EL28 On 02-November-17			Bond Future	127.92	127.9274	127.9248	127.9274	0.00
24/08/2017	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
24/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5955	6	5955	6	0.00
24/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5965	6	5965	6	0.00
24/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5945	6	5945	6	0.00
24/08/2017	EL28 On 01-February-18			Bond Future	130.32	130.3223	130.3196	130.3223	0.00
24/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1980	2	1980	2	0.00
24/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1990	2	1990	2	0.00
24/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1970	2	1970	2	0.00
24/08/2017	EL28 On 03-May-18			Bond Future	132.82	132.8192	132.8166	132.8192	0.00
24/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	363	0	363	0	0.00
24/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	373	0	373	0	0.00
24/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	383	0	383	0	0.00
24/08/2017	ES33 On 02-November-17			Bond Future	10.83	75.9186	10.8290	75.9186	9,466.00
24/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	974	1	974	1	0.00
24/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1035	1	1035	1	0.00
24/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	912	1	912	1	0.00
24/08/2017	ES33 On 01-February-18			Bond Future	10.94	77.3132	10.9367	77.3132	0.00
24/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	317	0	317	0	0.00
24/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	376	0	376	0	0.00
24/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	435	0	435	0	0.00
24/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 03-May-18			Bond Future	11.04	74.9690	11.0408	74.9690	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
24/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	926	1	926	1	0.00
24/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1041	1	1041	1	0.00
24/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	983	1	983	1	0.00
24/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
24/08/2017	ES42 On 02-November-17			Bond Future	11.06	78.5701	11.0584	78.5701	7,957.00
24/08/2017	ES42 On 01-February-18			Bond Future	11.16	80.0131	11.1619	80.0131	0.00
24/08/2017	ES42 On 03-May-18			Bond Future	11.27	77.2497	11.2670	77.2497	0.00
24/08/2017	GOVI On 02-November-17			GOVI	575.26	574.4580	575.2590	574.4580	670.00
24/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	27990	2	27990	2	0.00
24/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	28090	2	28090	2	0.00
24/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	28190	2	28190	2	0.00
24/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 01-February-18			GOVI	585.83	585.0110	585.8280	585.0110	0.00
24/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	47980	4	47980	4	0.00
24/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	47880	4	47880	4	0.00
24/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	48080	4	48080	4	0.00
24/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 03-May-18			GOVI	596.79	595.9650	596.7910	595.9650	0.00
24/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	65210	6	65210	6	0.00
24/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	65010	6	65010	6	0.00
24/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	65110	6	65110	6	0.00
24/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
24/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
24/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2017	IGOV On 02-November-17			Index Future	250.91	250.9360	250.9120	250.9360	1,163.00
24/08/2017	IGOV On 01-February-18			Index Future	255.61	255.6340	255.6090	255.6340	0.00
24/08/2017	IGOV On 03-May-18			Index Future	260.51	260.5320	260.5070	260.5320	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
24/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
24/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7374	99.7393	99.7374	0.00
24/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6067	99.6123	99.6067	0.00
24/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6605	99.6721	99.6605	0.00
24/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.75	99.7547	99.7541	99.7547	0.00
24/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7656	99.7691	99.7656	0.00
24/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8831	98.8898	98.8831	0.00
24/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3524	98.3637	98.3524	0.00
24/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.22	98.2203	98.2195	98.2203	0.00
24/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
24/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.79	98.7668	98.7861	98.7668	0.00
24/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.08	99.0532	99.0824	99.0532	0.00
24/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.40	99.3637	99.4005	99.3637	0.00
24/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.35	95.2995	95.3467	95.2995	0.00
24/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.54	94.4924	94.5430	94.4924	0.00
24/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.72	93.6644	93.7168	93.6644	0.00
24/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.87	93.8199	93.8740	93.8199	0.00
24/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.05	95.9974	96.0515	95.9974	51.00
24/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.16	96.1063	96.1608	96.1063	0.00
24/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.35	97.2943	97.3485	97.2943	0.00
24/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.55	99.4954	99.5501	99.4954	0.00
24/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.18	94.0401	94.1829	94.0401	0.00
24/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.17	91.0274	91.1735	91.0274	0.00
24/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.92	89.7690	89.9174	89.7690	0.00
24/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.10	91.9425	92.0970	91.9425	0.00
24/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.90	95.7400	95.9039	95.7400	0.00
24/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.47	94.2910	94.4693	94.2910	0.00
24/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.57	96.3743	96.5661	96.3743	0.00
24/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.31	100.1135	100.3142	100.1135	0.00
24/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2017	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
24/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
24/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
24/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
24/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
24/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
24/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
24/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
24/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
24/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
24/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
24/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
24/08/2017	R023 On 02-November-17			Bond Future	7.88	100.9363	7.8776	100.9363	54,163.00
24/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2905	3	2905	3	0.00
24/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2944	3	2944	3	0.00
24/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2983	3	2983	3	0.00
24/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	47	0	47	0	0.00
24/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	44	0	44	0	0.00
24/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	49	0	49	0	0.00
24/08/2017	R023 On 01-February-18			Bond Future	7.91	102.7905	7.9082	102.7905	0.00
24/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2254	2	2254	2	0.00
24/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2283	2	2283	2	0.00
24/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2226	2	2226	2	0.00
24/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	599	1	599	1	0.00
24/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	588	1	588	1	0.00
24/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	577	1	577	1	0.00
24/08/2017	R023 On 03-May-18			Bond Future	7.93	100.7849	7.9269	100.7849	0.00
24/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2268	2	2268	2	0.00
24/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2320	2	2320	2	0.00
24/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2294	2	2294	2	0.00
24/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	908	1	908	1	0.00
24/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	921	1	921	1	0.00
24/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	934	1	934	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
24/08/2017	R035 On 02-November-17			Bond Future	9.62	95.1348	9.6246	95.1348	18,280.00
24/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	276	1	276	1	0.00
24/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	196	0	196	0	0.00
24/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	116	0	116	0	0.00
24/08/2017	R035 On 01-February-18			Bond Future	9.69	96.8826	9.6917	96.8826	0.00
24/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	300	0	300	0	0.00
24/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	456	0	456	0	0.00
24/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	378	0	378	0	0.00
24/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 03-May-18			Bond Future	9.75	94.1958	9.7529	94.1958	0.00
24/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1129	1	1129	1	0.00
24/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1205	1	1205	1	0.00
24/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1053	1	1053	1	0.00
24/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R186 On 02-November-17			Bond Future	8.61	115.7632	8.6064	115.7632	164,837.00
24/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2001	2	2001	2	0.00
24/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2563	3	2563	3	0.00
24/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2656	3	2656	3	0.00
24/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3138	3	3138	3	0.00
24/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2609	3	2609	3	0.00
24/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	747	1	747	1	0.00
24/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	537	1	537	1	5,000.00
24/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	708	1	708	1	0.00
24/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1043	1	1043	1	3,750.00
24/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	727	1	727	1	0.00
24/08/2017	R186 On 01-February-18			Bond Future	8.66	112.5898	8.6557	112.5898	198.00
24/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1733	2	1733	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
24/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	352	0	352	0	1,460.00
24/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3550	4	3550	4	0.00
24/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4679	5	4679	5	0.00
24/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3381	3	3381	3	0.00
24/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3465	3	3465	3	0.00
24/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2558	3	2558	3	0.00
24/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3423	3	3423	3	0.00
24/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1324	1	1324	1	6,200.00
24/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	873	1	873	1	820.00
24/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1411	1	1411	1	0.00
24/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1943	2	1943	2	820.00
24/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1389	1	1389	1	0.00
24/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1367	1	1367	1	0.00
24/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2760	3	2760	3	0.00
24/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6503	7	6503	7	0.00
24/08/2017	R186 On 03-May-18			Bond Future	8.70	114.6976	8.7032	114.6976	0.00
24/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3607	4	3607	4	0.00
24/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3569	4	3569	4	0.00
24/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3532	4	3532	4	0.00
24/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2194	2	2194	2	0.00
24/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2219	2	2219	2	0.00
24/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2169	2	2169	2	0.00
24/08/2017	R197 On 02-November-17			Bond Future	301.14	301.1553	301.1431	301.1553	2,350.00
24/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4017	4	4017	4	0.00
24/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4007	4	4007	4	0.00
24/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4027	4	4027	4	0.00
24/08/2017	R197 On 01-February-18			Bond Future	299.73	299.7445	299.7325	299.7445	0.00
24/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1928	2	1928	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
24/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1938	2	1938	2	0.00
24/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1948	2	1948	2	0.00
24/08/2017	R197 On 03-May-18			Bond Future	305.48	305.4877	305.4753	305.4877	0.00
24/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1035	1	1035	1	0.00
24/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1015	1	1015	1	0.00
24/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1025	1	1025	1	0.00
24/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 02-November-17			Bond Future	241.37	241.3759	241.3670	241.3759	28,758.00
24/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12533	13	12533	13	0.00
24/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12543	13	12543	13	0.00
24/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12523	13	12523	13	0.00
24/08/2017	R202 On 01-February-18			Bond Future	242.14	242.1507	242.1421	242.1507	0.00
24/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6928	7	6928	7	0.00
24/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6918	7	6918	7	0.00
24/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6938	7	6938	7	0.00
24/08/2017	R202 On 03-May-18			Bond Future	246.78	246.7904	246.7814	246.7904	0.00
24/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	709	1	709	1	0.00
24/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	689	1	689	1	0.00
24/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	699	1	699	1	0.00
24/08/2017	R204 On 02-November-17			Bond Future	6.91	104.1609	6.9067	104.1609	47,201.00
24/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	898	1	898	1	0.00
24/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	908	1	908	1	0.00
24/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	887	1	887	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
24/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R204 On 01-February-18			Bond Future	6.75	102.0363	6.7493	102.0363	0.00
24/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	465	0	465	0	0.00
24/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	479	0	479	0	0.00
24/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	472	0	472	0	0.00
24/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	44	0	44	0	0.00
24/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	43	0	43	0	0.00
24/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	45	0	45	0	0.00
24/08/2017	R204 On 03-May-18			Bond Future	6.42	103.9466	6.4156	103.9466	0.00
24/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	450	0	450	0	0.00
24/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	455	0	455	0	0.00
24/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	445	0	445	0	0.00
24/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	44	0	44	0	0.00
24/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	43	0	43	0	0.00
24/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	42	0	42	0	0.00
24/08/2017	R207 On 02-November-17			Bond Future	7.31	102.1489	7.3066	102.1489	40,517.00
24/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1427	1	1427	1	0.00
24/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1466	1	1466	1	0.00
24/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1447	1	1447	1	0.00
24/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
24/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
24/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
24/08/2017	R207 On 01-February-18			Bond Future	7.28	100.3843	7.2841	100.3843	0.00
24/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	754	1	754	1	0.00
24/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	780	1	780	1	0.00
24/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	767	1	767	1	0.00
24/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	194	0	194	0	0.00
24/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	184	0	184	0	0.00
24/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	189	0	189	0	0.00
24/08/2017	R207 On 03-May-18			Bond Future	7.25	102.2636	7.2479	102.2636	0.00
24/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	790	1	790	1	0.00
24/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	779	1	779	1	0.00

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24/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	768	1	768	1	0.00
24/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	277	0	277	0	0.00
24/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	282	0	282	0	0.00
24/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	272	0	272	0	0.00
24/08/2017	R208 On 02-November-17			Bond Future	7.46	98.6182	7.4639	98.6182	32,537.00
24/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2123	2	2123	2	0.00
24/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2095	2	2095	2	0.00
24/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2067	2	2067	2	0.00
24/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	6	0	6	0	0.00
24/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	7	0	7	0	0.00
24/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	6	0	6	0	0.00
24/08/2017	R208 On 01-February-18			Bond Future	7.47	100.4298	7.4682	100.4298	0.00
24/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1313	1	1313	1	0.00
24/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1333	1	1333	1	0.00
24/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1293	1	1293	1	0.00
24/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	313	0	313	0	0.00
24/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	306	0	306	0	0.00
24/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	299	0	299	0	0.00
24/08/2017	R208 On 03-May-18			Bond Future	7.46	98.9086	7.4583	98.9086	0.00
24/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1270	1	1270	1	0.00
24/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1304	1	1304	1	0.00
24/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1287	1	1287	1	0.00
24/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	467	0	467	0	0.00
24/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	476	0	476	0	0.00
24/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	484	0	484	0	0.00
24/08/2017	R209 On 02-November-17			Bond Future	9.59	71.8312	9.5884	71.8312	110,936.00
24/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1403	1	1403	1	0.00
24/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3303	3	3303	3	0.00
24/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1465	1	1465	1	0.00
24/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2211	2	2211	2	0.00
24/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1434	1	1434	1	0.00
24/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1595	2	1595	2	0.00
24/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	894	1	894	1	1,350.00
24/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	336	0	336	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6416	6	6416	6	0.00
24/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	17	0	17	0	2,800.00
24/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2756	3	2756	3	0.00
24/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1145	1	1145	1	6,500.00
24/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1826	2	1826	2	0.00
24/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1651	2	1651	2	1,350.00
24/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2651	3	2651	3	0.00
24/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9453	10	9453	10	0.00
24/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1862	2	1862	2	0.00
24/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4432	5	4432	5	0.00
24/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	116	0	116	0	1,300.00
24/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	848	1	848	1	1,350.00
24/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	632	1	632	1	3,360.00
24/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1790	2	1790	2	0.00
24/08/2017	R209 On 01-February-18			Bond Future	9.65	73.1506	9.6462	73.1506	0.00
24/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2727	3	2727	3	0.00
24/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2762	3	2762	3	0.00
24/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4250	4	4250	4	0.00
24/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2798	3	2798	3	0.00
24/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3833	4	3833	4	0.00
24/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1552	2	1552	2	7,500.00
24/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1345	1	1345	1	3,000.00
24/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2278	2	2278	2	0.00
24/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2308	2	2308	2	0.00
24/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2248	2	2248	2	0.00
24/08/2017	R209 On 03-May-18			Bond Future	9.70	71.3707	9.7019	71.3707	0.00
24/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3653	4	3653	4	0.00
24/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3689	4	3689	4	0.00
24/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3617	4	3617	4	0.00
24/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2723	3	2723	3	0.00
24/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2666	3	2666	3	0.00
24/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2694	3	2694	3	0.00
24/08/2017	R210 On 02-November-17			Bond Future	186.09	186.1019	186.0946	186.1019	2,179.00
24/08/2017	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
24/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5975	6	5975	6	0.00
24/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5995	6	5995	6	0.00
24/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5985	6	5985	6	0.00
24/08/2017	R210 On 01-February-18			Bond Future	189.58	189.5860	189.5786	189.5860	0.00
24/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2801	3	2801	3	0.00
24/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2791	3	2791	3	0.00
24/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2781	3	2781	3	0.00
24/08/2017	R210 On 03-May-18			Bond Future	190.76	190.7697	190.7622	190.7697	0.00
24/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	688	1	688	1	0.00
24/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	678	1	678	1	0.00
24/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	698	1	698	1	0.00
24/08/2017	R212 On 02-November-17			Bond Future	151.07	151.0798	151.0735	151.0798	4,247.00
24/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1336	1	1336	1	0.00
24/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1346	1	1346	1	0.00
24/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1326	1	1326	1	0.00
24/08/2017	R212 On 01-February-18			Bond Future	151.84	151.8481	151.8419	151.8481	0.00
24/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2848	3	2848	3	0.00
24/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2858	3	2858	3	0.00
24/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2868	3	2868	3	0.00
24/08/2017	R212 On 03-May-18			Bond Future	154.75	154.7576	154.7512	154.7576	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
24/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	471	0	471	0	0.00
24/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	451	0	451	0	0.00
24/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	461	0	461	0	0.00
24/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
24/08/2017	R213 On 02-November-17			Bond Future	9.26	84.1050	9.2641	84.1050	63,381.00
24/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1856	2	1856	2	0.00
24/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1894	2	1894	2	0.00
24/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1819	2	1819	2	0.00
24/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1317	1	1317	1	0.00
24/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1288	1	1288	1	0.00
24/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1260	1	1260	1	0.00
24/08/2017	R213 On 01-February-18			Bond Future	9.32	85.6501	9.3237	85.6501	0.00
24/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2756	3	2756	3	0.00
24/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2720	3	2720	3	0.00
24/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2685	3	2685	3	0.00
24/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2093	2	2093	2	0.00
24/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2122	2	2122	2	0.00
24/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2064	2	2064	2	0.00
24/08/2017	R213 On 03-May-18			Bond Future	9.38	83.7040	9.3773	83.7040	0.00
24/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3669	4	3669	4	0.00
24/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3705	4	3705	4	0.00
24/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3742	4	3742	4	0.00
24/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2446	2	2446	2	0.00
24/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2499	3	2499	3	0.00
24/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2473	3	2473	3	0.00
24/08/2017	R214 On 02-November-17			Bond Future	9.72	71.4156	9.7248	71.4156	43,984.00
24/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1267	1	1267	1	0.00
24/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1325	1	1325	1	0.00
24/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1296	1	1296	1	0.00
24/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2240	2	2240	2	0.00
24/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2282	2	2282	2	0.00
24/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2198	2	2198	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
24/08/2017	R214 On 01-February-18			Bond Future	9.78	72.7275	9.7850	72.7275	0.00
24/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2745	3	2745	3	0.00
24/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2817	3	2817	3	0.00
24/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2781	3	2781	3	0.00
24/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2473	3	2473	3	0.00
24/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2441	3	2441	3	0.00
24/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2506	3	2506	3	0.00
24/08/2017	R214 On 03-May-18			Bond Future	9.84	70.7929	9.8397	70.7929	0.00
24/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3843	4	3843	4	0.00
24/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3880	4	3880	4	0.00
24/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3806	4	3806	4	0.00
24/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2931	3	2931	3	0.00
24/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2901	3	2901	3	0.00
24/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2872	3	2872	3	0.00
24/08/2017	R248 On 02-November-17			Bond Future	9.83	90.8948	9.8271	90.8948	75,989.00
24/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1575	1	1575	1	0.00
24/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1539	1	1539	1	0.00
24/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1505	1	1505	1	0.00
24/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3167	3	3167	3	0.00
24/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3056	3	3056	3	0.00
24/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3111	3	3111	3	0.00
24/08/2017	R248 On 01-February-18			Bond Future	9.89	92.5646	9.8905	92.5646	170.00
24/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3467	3	3467	3	0.00
24/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3555	3	3555	3	0.00
24/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3511	3	3511	3	0.00
24/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3472	4	3472	4	0.00
24/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3388	4	3388	4	0.00
24/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3429	4	3429	4	0.00
24/08/2017	R248 On 03-May-18			Bond Future	9.95	89.8604	9.9485	89.8604	0.00
24/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4866	5	4866	5	0.00
24/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4820	5	4820	5	0.00
24/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4775	5	4775	5	0.00
24/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3877	4	3877	4	0.00
24/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3915	4	3915	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3838	4	3838	4	0.00
