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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
28/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	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
28/08/2017	2025 On 02-November-17			Bond Future	129.51	129.6497	129.5114	129.6497	2,291.00
28/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3459	3	3459	3	0.00
28/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3469	3	3469	3	0.00
28/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3449	3	3449	3	0.00
28/08/2017	2025 On 01-February-18			Bond Future	130.59	130.7266	130.5853	130.7266	0.00
28/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3315	3	3315	3	0.00
28/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3295	3	3295	3	0.00
28/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3305	3	3305	3	0.00
28/08/2017	2025 On 03-May-18			Bond Future	133.08	133.2278	133.0821	133.2278	0.00
28/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	128	0	128	0	0.00
28/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	118	0	118	0	0.00
28/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	138	0	138	0	0.00
28/08/2017	2029 On 02-November-17			Bond Future	100.18	100.1869	100.1823	100.1869	1,370.00
28/08/2017	2029 On 01-February-18			Bond Future	102.06	102.0637	102.0589	102.0637	0.00
28/08/2017	2029 On 03-May-18			Bond Future	102.98	102.9886	102.9823	102.9886	0.00
28/08/2017	2030 On 02-November-17			Bond Future	9.15	93.6945	9.1501	93.6945	56,381.00
28/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1288	1	1288	1	0.00
28/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1356	1	1356	1	0.00
28/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1423	1	1423	1	0.00
28/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 01-February-18			Bond Future	9.21	91.4117	9.2056	91.4117	0.00
28/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1165	1	1165	1	0.00
28/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1231	1	1231	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
28/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1099	1	1099	1	0.00
28/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 03-May-18			Bond Future	9.26	93.1206	9.2634	93.1206	0.00
28/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1486	1	1486	1	0.00
28/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1615	2	1615	2	0.00
28/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1551	1	1551	1	0.00
28/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2032 On 02-November-17			Bond Future	9.41	91.7553	9.4051	91.7553	33,154.00
28/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1957	2	1957	2	0.00
28/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1997	2	1997	2	0.00
28/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2038	2	2038	2	0.00
28/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1350	1	1350	1	0.00
28/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1413	1	1413	1	0.00
28/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1381	1	1381	1	0.00
28/08/2017	2032 On 01-February-18			Bond Future	9.47	93.4416	9.4671	93.4416	0.00
28/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2075	2	2075	2	7,800.00
28/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3046	3	3046	3	0.00
28/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1771	2	1771	2	7,500.00
28/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3007	3	3007	3	0.00
28/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2967	3	2967	3	0.00
28/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2590	3	2590	3	750.00
28/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2412	2	2412	2	6,800.00
28/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2342	2	2342	2	0.00
28/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3720	4	3720	4	0.00
28/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2374	2	2374	2	0.00
28/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2713	3	2713	3	0.00
28/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2896	3	2896	3	0.00
28/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2310	2	2310	2	0.00
28/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3287	3	3287	3	0.00
28/08/2017	2032 On 03-May-18			Bond Future	9.53	91.0313	9.5272	91.0313	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
28/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3974	4	3974	4	0.00
28/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4014	4	4014	4	0.00
28/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4054	4	4054	4	0.00
28/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2703	3	2703	3	0.00
28/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2762	3	2762	3	0.00
28/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2732	3	2732	3	0.00
28/08/2017	2033 On 02-November-17			Bond Future	104.36	104.3644	104.3598	104.3644	5,174.00
28/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5720	6	5720	6	0.00
28/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5710	6	5710	6	0.00
28/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5730	6	5730	6	0.00
28/08/2017	2033 On 01-February-18			Bond Future	106.31	106.3194	106.3145	106.3194	0.00
28/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3335	3	3335	3	0.00
28/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3345	3	3345	3	0.00
28/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3325	3	3325	3	0.00
28/08/2017	2033 On 03-May-18			Bond Future	107.25	107.2553	107.2489	107.2553	0.00
28/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	441	0	441	0	0.00
28/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	451	0	451	0	0.00
28/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	461	0	461	0	0.00
28/08/2017	2037 On 02-November-17			Bond Future	9.75	91.4417	9.7511	91.4417	54,038.00
28/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1660	2	1660	2	0.00
28/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1695	2	1695	2	0.00
28/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1624	2	1624	2	0.00
28/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2428	2	2428	2	0.00
28/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2383	2	2383	2	0.00
28/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2339	2	2339	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
28/08/2017	2037 On 01-February-18			Bond Future	9.81	88.8672	9.8149	88.8672	160.00
28/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3048	3	3048	3	0.00
28/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2968	3	2968	3	0.00
28/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3008	3	3008	3	0.00
28/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3007	3	3007	3	0.00
28/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2931	3	2931	3	0.00
28/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2969	3	2969	3	0.00
28/08/2017	2037 On 03-May-18			Bond Future	9.88	90.5284	9.8805	90.5284	0.00
28/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4164	4	4164	4	0.00
28/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4247	4	4247	4	0.00
28/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4205	4	4205	4	0.00
28/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3445	3	3445	3	0.00
28/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3480	4	3480	4	0.00
28/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3411	3	3411	3	0.00
28/08/2017	2038 On 02-November-17			Bond Future	129.86	130.3959	129.8636	130.3959	19,544.00
28/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6946	6	6946	6	0.00
28/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6956	6	6956	6	0.00
28/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6936	6	6936	6	0.00
28/08/2017	2038 On 01-February-18			Bond Future	130.78	131.3176	130.7750	131.3176	0.00
28/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	6155	6	6155	6	0.00
28/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	6175	6	6175	6	0.00
28/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	6165	6	6165	6	0.00
28/08/2017	2038 On 03-May-18			Bond Future	133.28	133.8302	133.2755	133.8302	0.00
28/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1005	2	1005	2	0.00
28/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	985	2	985	2	0.00
28/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	995	2	995	2	0.00
28/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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28/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2040 On 02-November-17			Bond Future	9.84	94.7616	9.8416	94.7616	15,719.00
28/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1485	1	1485	1	0.00
28/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1452	1	1452	1	0.00
28/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1518	2	1518	2	0.00
28/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3087	3	3087	3	0.00
28/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3033	3	3033	3	0.00
28/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2981	3	2981	3	0.00
28/08/2017	2040 On 01-February-18			Bond Future	9.91	91.9978	9.9061	91.9978	0.00
28/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3124	3	3124	3	0.00
28/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3207	3	3207	3	0.00
28/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3165	3	3165	3	0.00
28/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3382	3	3382	3	0.00
28/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3340	3	3340	3	0.00
28/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3424	4	3424	4	0.00
28/08/2017	2040 On 03-May-18			Bond Future	9.97	93.7176	9.9722	93.7176	0.00
28/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4519	4	4519	4	0.00
28/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4563	5	4563	5	0.00
28/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4475	4	4475	4	0.00
28/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3760	4	3760	4	0.00
28/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3723	4	3723	4	0.00
28/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3685	4	3685	4	0.00
28/08/2017	2044 On 02-November-17			Bond Future	9.85	91.8788	9.8550	91.8788	21,801.00
28/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1474	1	1474	1	0.00
28/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1541	2	1541	2	0.00
28/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1507	2	1507	2	0.00
28/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3106	3	3106	3	0.00
28/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3052	3	3052	3	0.00
28/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3160	3	3160	3	0.00
28/08/2017	2044 On 01-February-18			Bond Future	9.92	89.1872	9.9170	89.1872	0.00
28/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3220	3	3220	3	0.00
28/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3262	3	3262	3	0.00
28/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3304	3	3304	3	0.00
28/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3363	3	3363	3	0.00

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28/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3447	4	3447	4	0.00
28/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3405	4	3405	4	0.00
28/08/2017	2044 On 03-May-18			Bond Future	9.98	90.8545	9.9806	90.8545	0.00
28/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4741	5	4741	5	0.00
28/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4696	5	4696	5	0.00
28/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4651	5	4651	5	0.00
28/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3712	4	3712	4	0.00
28/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3749	4	3749	4	0.00
28/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3675	4	3675	4	0.00
28/08/2017	2046 On 02-November-17			Bond Future	123.86	123.8640	123.8585	123.8640	21,292.00
28/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12441	12	12441	12	0.00
28/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12461	12	12461	12	0.00
28/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12451	12	12451	12	0.00
28/08/2017	2046 On 01-February-18			Bond Future	126.18	126.1843	126.1785	126.1843	0.00
28/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6721	7	6721	7	0.00
28/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6731	7	6731	7	0.00
28/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6741	7	6741	7	0.00
28/08/2017	2046 On 03-May-18			Bond Future	126.98	126.9834	126.9759	126.9834	0.00
28/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	964	1	964	1	0.00
28/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	974	1	974	1	0.00
28/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	954	1	954	1	0.00
28/08/2017	2050 On 02-November-17			Bond Future	132.75	133.3538	132.7527	133.3538	22,382.00
28/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/08/2017	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
28/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11897	11	11897	11	0.00
28/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11907	11	11907	11	0.00
28/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11917	11	11917	11	0.00
28/08/2017	2050 On 01-February-18			Bond Future	133.55	134.1607	133.5483	134.1607	0.00
28/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6692	6	6692	6	0.00
28/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6682	6	6682	6	0.00
28/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6702	6	6702	6	0.00
28/08/2017	2050 On 03-May-18			Bond Future	136.10	136.7277	136.1017	136.7277	0.00
28/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	492	1	492	1	0.00
28/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	482	1	482	1	0.00
28/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	472	1	472	1	0.00
28/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
28/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
28/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	AL37 On 02-November-17			Index Future	558.79	558.9830	558.7910	558.9830	0.00
28/08/2017	AL37 On 01-February-18			Index Future	569.06	569.2570	569.0640	569.2570	0.00
28/08/2017	AL37 On 03-May-18			Index Future	579.70	579.9010	579.6980	579.9010	0.00
28/08/2017	AL7T On 02-November-17			Index Future	642.36	641.9080	642.3560	641.9080	0.00
28/08/2017	AL7T On 01-February-18			Index Future	654.16	653.7060	654.1640	653.7060	0.00
28/08/2017	AL7T On 03-May-18			Index Future	666.39	665.9290	666.3880	665.9290	0.00
28/08/2017	ALBI On 02-November-17			Index Future	576.56	576.0900	576.5640	576.0900	616.00
28/08/2017	ALBI On 01-February-18			Index Future	587.16	586.6780	587.1630	586.6780	0.00
28/08/2017	ALBI On 03-May-18			Index Future	598.14	597.6470	598.1350	597.6470	0.00
28/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	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
28/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2017	EL28 On 02-November-17			Bond Future	128.15	127.9208	128.1543	127.9208	0.00
28/08/2017	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
28/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5726	6	5726	6	0.00
28/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5736	6	5736	6	0.00
28/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5716	6	5716	6	0.00
28/08/2017	EL28 On 01-February-18			Bond Future	130.55	130.3171	130.5548	130.3171	0.00
28/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1745	2	1745	2	0.00
28/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1755	2	1755	2	0.00
28/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1735	2	1735	2	0.00
28/08/2017	EL28 On 03-May-18			Bond Future	133.05	132.8105	133.0510	132.8105	0.00
28/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	129	0	129	0	0.00
28/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	139	0	139	0	0.00
28/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	149	0	149	0	0.00
28/08/2017	ES33 On 02-November-17			Bond Future	10.84	75.9631	10.8422	75.9631	9,466.00
28/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1054	1	1054	1	0.00
28/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1116	1	1116	1	0.00
28/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	992	1	992	1	0.00
28/08/2017	ES33 On 01-February-18			Bond Future	10.95	77.3592	10.9503	77.3592	0.00
28/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	236	0	236	0	0.00
28/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	295	0	295	0	0.00
28/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	354	0	354	0	0.00
28/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 03-May-18			Bond Future	11.06	75.0139	11.0552	75.0139	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
28/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	841	1	841	1	0.00
28/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	956	1	956	1	0.00
28/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	899	1	899	1	0.00
28/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/08/2017	ES42 On 02-November-17			Bond Future	11.07	78.6552	11.0716	78.6552	7,957.00
28/08/2017	ES42 On 01-February-18			Bond Future	11.18	80.1006	11.1755	80.1006	0.00
28/08/2017	ES42 On 03-May-18			Bond Future	11.28	77.3368	11.2814	77.3368	0.00
28/08/2017	GOVI On 02-November-17			GOVI	575.32	574.8390	575.3190	574.8390	674.00
28/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	28590	2	28590	2	0.00
28/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	28690	2	28690	2	0.00
28/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	28790	2	28790	2	0.00
28/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 01-February-18			GOVI	585.90	585.4040	585.8950	585.4040	0.00
28/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	48650	4	48650	4	0.00
28/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	48550	4	48550	4	0.00
28/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	48750	4	48750	4	0.00
28/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 03-May-18			GOVI	596.84	596.3490	596.8440	596.3490	0.00
28/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	65740	6	65740	6	0.00
28/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	65540	6	65540	6	0.00
28/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	65640	6	65640	6	0.00
28/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2017	IGOV On 02-November-17			Index Future	250.93	250.9380	250.9310	250.9380	1,163.00
28/08/2017	IGOV On 01-February-18			Index Future	255.63	255.6390	255.6320	255.6390	0.00
28/08/2017	IGOV On 03-May-18			Index Future	260.52	260.5300	260.5190	260.5300	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
28/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
28/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7404	99.7425	99.7404	0.00
28/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6138	99.6163	99.6138	0.00
28/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6700	99.6723	99.6700	0.00
28/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.74	99.7451	99.7432	99.7451	0.00
28/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7707	99.7731	99.7707	0.00
28/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8907	98.8936	98.8907	0.00
28/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.37	98.3625	98.3651	98.3625	0.00
28/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.21	98.2104	98.2083	98.2104	0.00
28/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
28/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.77	98.7753	98.7727	98.7753	0.00
28/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.07	99.0701	99.0694	99.0701	0.00
28/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.39	99.3903	99.3923	99.3903	0.00
28/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3377	95.3155	95.3377	0.00
28/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5280	94.5087	94.5280	0.00
28/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.68	93.6976	93.6802	93.6976	0.00
28/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.84	93.8547	93.8363	93.8547	0.00
28/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.01	96.0371	96.0128	96.0371	51.00
28/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.12	96.1527	96.1210	96.1527	0.00
28/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.31	97.3482	97.3095	97.3482	0.00
28/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.51	99.5548	99.5143	99.5548	0.00
28/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.23	94.2346	94.2308	94.2346	0.00
28/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.22	91.2388	91.2248	91.2388	0.00
28/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.97	89.9936	89.9692	89.9936	0.00
28/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.14	92.1745	92.1442	92.1745	0.00
28/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.94	95.9720	95.9396	95.9720	0.00
28/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.49	94.5246	94.4907	94.5246	0.00
28/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.57	96.6055	96.5719	96.6055	0.00
28/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.31	100.3422	100.3098	100.3422	0.00
28/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/08/2017	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
28/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
28/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
28/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
28/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
28/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
28/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
28/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
28/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
28/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
28/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
28/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
28/08/2017	R023 On 02-November-17			Bond Future	7.88	100.9157	7.8825	100.9157	53,944.00
28/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2879	3	2879	3	0.00
28/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2918	3	2918	3	0.00
28/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2957	3	2957	3	0.00
28/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	42	0	42	0	0.00
28/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	40	0	40	0	0.00
28/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	44	0	44	0	0.00
28/08/2017	R023 On 01-February-18			Bond Future	7.91	102.7705	7.9132	102.7705	0.00
28/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2226	2	2226	2	0.00
28/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2255	2	2255	2	0.00
28/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2198	2	2198	2	0.00
28/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	592	1	592	1	0.00
28/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	580	1	580	1	0.00
28/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	569	1	569	1	0.00
28/08/2017	R023 On 03-May-18			Bond Future	7.93	100.7618	7.9329	100.7618	0.00
28/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2242	2	2242	2	0.00
28/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2293	2	2293	2	0.00
28/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2267	2	2267	2	0.00
28/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	905	1	905	1	0.00
28/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	918	1	918	1	0.00
28/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	931	1	931	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
28/08/2017	R035 On 02-November-17			Bond Future	9.64	95.1857	9.6387	95.1857	18,280.00
28/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	388	0	388	0	0.00
28/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	308	0	308	0	0.00
28/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	229	0	229	0	0.00
28/08/2017	R035 On 01-February-18			Bond Future	9.71	96.9352	9.7062	96.9352	0.00
28/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	186	0	186	0	0.00
28/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	342	0	342	0	0.00
28/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	264	0	264	0	0.00
28/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 03-May-18			Bond Future	9.77	94.2470	9.7682	94.2470	0.00
28/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1010	1	1010	1	0.00
28/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1086	1	1086	1	0.00
28/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	934	1	934	1	0.00
28/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R186 On 02-November-17			Bond Future	8.61	115.7005	8.6055	115.7005	162,772.00
28/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1963	2	1963	2	0.00
28/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2530	3	2530	3	0.00
28/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2623	3	2623	3	0.00
28/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3109	3	3109	3	0.00
28/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2576	3	2576	3	0.00
28/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	707	1	707	1	0.00
28/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	502	1	502	1	5,000.00
28/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	669	1	669	1	0.00
28/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	999	1	999	1	3,750.00
28/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	688	1	688	1	0.00
28/08/2017	R186 On 01-February-18			Bond Future	8.65	112.5270	8.6546	112.5270	198.00
28/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1709	2	1709	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
28/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	339	0	339	0	1,460.00
28/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3529	3	3529	3	0.00
28/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4661	5	4661	5	0.00
28/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3359	3	3359	3	0.00
28/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3444	3	3444	3	0.00
28/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2534	3	2534	3	0.00
28/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3401	3	3401	3	0.00
28/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1295	1	1295	1	6,200.00
28/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	848	1	848	1	820.00
28/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1382	1	1382	1	0.00
28/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1912	2	1912	2	820.00
28/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1360	1	1360	1	0.00
28/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1338	1	1338	1	0.00
28/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2729	3	2729	3	0.00
28/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6483	7	6483	7	0.00
28/08/2017	R186 On 03-May-18			Bond Future	8.70	114.6307	8.7025	114.6307	0.00
28/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3587	4	3587	4	0.00
28/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3549	4	3549	4	0.00
28/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3512	3	3512	3	0.00
28/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2170	2	2170	2	0.00
28/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2196	2	2196	2	0.00
28/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2145	2	2145	2	0.00
28/08/2017	R197 On 02-November-17			Bond Future	301.44	301.1276	301.4356	301.1276	2,350.00
28/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3724	4	3724	4	0.00
28/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3714	4	3714	4	0.00
28/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3734	4	3734	4	0.00
28/08/2017	R197 On 01-February-18			Bond Future	300.03	299.7202	300.0330	299.7202	0.00
28/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1627	2	1627	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
28/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1637	2	1637	2	0.00
28/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1647	2	1647	2	0.00
28/08/2017	R197 On 03-May-18			Bond Future	305.77	305.4548	305.7699	305.4548	0.00
28/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1330	1	1330	1	0.00
28/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1310	1	1310	1	0.00
28/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1320	1	1320	1	0.00
28/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 02-November-17			Bond Future	241.95	241.3553	241.9524	241.3553	28,758.00
28/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11948	13	11948	13	0.00
28/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11958	13	11958	13	0.00
28/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11938	13	11938	13	0.00
28/08/2017	R202 On 01-February-18			Bond Future	242.74	242.1331	242.7407	242.1331	0.00
28/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6329	7	6329	7	0.00
28/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6319	7	6319	7	0.00
28/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6339	7	6339	7	0.00
28/08/2017	R202 On 03-May-18			Bond Future	247.38	246.7658	247.3820	246.7658	0.00
28/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	108	1	108	1	0.00
28/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	88	1	88	1	0.00
28/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	98	1	98	1	0.00
28/08/2017	R204 On 02-November-17			Bond Future	6.89	104.1898	6.8922	104.1898	46,007.00
28/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	913	1	913	1	0.00
28/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	924	1	924	1	0.00
28/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	903	1	903	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
28/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R204 On 01-February-18			Bond Future	6.73	102.0666	6.7292	102.0666	0.00
28/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	477	0	477	0	0.00
28/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	492	0	492	0	0.00
28/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	484	0	484	0	0.00
28/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	40	0	40	0	0.00
28/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	38	0	38	0	0.00
28/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	41	0	41	0	0.00
28/08/2017	R204 On 03-May-18			Bond Future	6.39	103.9748	6.3921	103.9748	0.00
28/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	461	0	461	0	0.00
28/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	466	0	466	0	0.00
28/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	456	0	456	0	0.00
28/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	40	0	40	0	0.00
28/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	40	0	40	0	0.00
28/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	39	0	39	0	0.00
28/08/2017	R207 On 02-November-17			Bond Future	7.29	102.1804	7.2910	102.1804	40,517.00
28/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1458	1	1458	1	0.00
28/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1496	2	1496	2	0.00
28/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1477	1	1477	1	0.00
28/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
28/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
28/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
28/08/2017	R207 On 01-February-18			Bond Future	7.27	100.4173	7.2658	100.4173	0.00
28/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	773	1	773	1	0.00
28/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	799	1	799	1	0.00
28/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	786	1	786	1	0.00
28/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	180	0	180	0	0.00
28/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	171	0	171	0	0.00
28/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	176	0	176	0	0.00
28/08/2017	R207 On 03-May-18			Bond Future	7.23	102.2946	7.2286	102.2946	0.00
28/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	807	1	807	1	0.00
28/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	796	1	796	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
28/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	785	1	785	1	0.00
28/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	263	0	263	0	0.00
28/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	268	0	268	0	0.00
28/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	259	0	259	0	0.00
28/08/2017	R208 On 02-November-17			Bond Future	7.46	98.6180	7.4641	98.6180	32,512.00
28/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2121	2	2121	2	0.00
28/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2093	2	2093	2	0.00
28/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2065	2	2065	2	0.00
28/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	5	0	5	0	0.00
28/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	6	0	6	0	0.00
28/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	5	0	5	0	0.00
28/08/2017	R208 On 01-February-18			Bond Future	7.47	100.4305	7.4681	100.4305	0.00
28/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1306	1	1306	1	0.00
28/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1326	1	1326	1	0.00
28/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1286	1	1286	1	0.00
28/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	305	0	305	0	0.00
28/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	298	0	298	0	0.00
28/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	291	0	291	0	0.00
28/08/2017	R208 On 03-May-18			Bond Future	7.46	98.9067	7.4593	98.9067	0.00
28/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1262	1	1262	1	0.00
28/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1296	1	1296	1	0.00
28/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1279	1	1279	1	0.00
28/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	462	0	462	0	0.00
28/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	470	0	470	0	0.00
28/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	479	0	479	0	0.00
28/08/2017	R209 On 02-November-17			Bond Future	9.60	71.8734	9.6026	71.8734	114,877.00
28/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1313	1	1313	1	0.00
28/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3193	3	3193	3	0.00
28/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1374	1	1374	1	0.00
28/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2108	2	2108	2	0.00
28/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1343	1	1343	1	0.00
28/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1500	2	1500	2	0.00
28/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	820	1	820	1	1,350.00
28/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	293	0	293	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6312	6	6312	6	0.00
28/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	12	0	12	0	2,800.00
28/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2648	3	2648	3	0.00
28/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1136	1	1136	1	6,500.00
28/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1829	2	1829	2	0.00
28/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1651	2	1651	2	1,350.00
28/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2671	3	2671	3	0.00
28/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9543	10	9543	10	0.00
28/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1867	2	1867	2	0.00
28/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4484	5	4484	5	0.00
28/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	106	0	106	0	1,300.00
28/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	835	1	835	1	1,350.00
28/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	617	1	617	1	1,138.00
28/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1793	2	1793	2	0.00
28/08/2017	R209 On 01-February-18			Bond Future	9.66	73.1943	9.6607	73.1943	0.00
28/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2644	3	2644	3	0.00
28/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4156	4	4156	4	0.00
28/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2714	3	2714	3	0.00
28/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2679	3	2679	3	0.00
28/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3741	4	3741	4	0.00
28/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1555	2	1555	2	7,500.00
28/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1346	1	1346	1	3,000.00
28/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2290	2	2290	2	0.00
28/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2320	2	2320	2	0.00
28/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2259	2	2259	2	0.00
28/08/2017	R209 On 03-May-18			Bond Future	9.72	71.4133	9.7171	71.4133	0.00
28/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3571	4	3571	4	0.00
28/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3607	4	3607	4	0.00
28/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3536	4	3536	4	0.00
28/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2741	3	2741	3	0.00
28/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2684	3	2684	3	0.00
28/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2712	3	2712	3	0.00
28/08/2017	R210 On 02-November-17			Bond Future	186.42	186.0852	186.4205	186.0852	2,179.00
28/08/2017	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
28/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5649	6	5649	6	0.00
28/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5669	6	5669	6	0.00
28/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5659	6	5659	6	0.00
28/08/2017	R210 On 01-February-18			Bond Future	189.91	189.5711	189.9122	189.5711	0.00
28/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2468	3	2468	3	0.00
28/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2458	3	2458	3	0.00
28/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2448	3	2448	3	0.00
28/08/2017	R210 On 03-May-18			Bond Future	191.09	190.7496	191.0949	190.7496	0.00
28/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	355	1	355	1	0.00
28/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	345	1	345	1	0.00
28/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	365	1	365	1	0.00
28/08/2017	R212 On 02-November-17			Bond Future	151.25	151.0657	151.2458	151.0657	4,247.00
28/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1164	1	1164	1	0.00
28/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1174	1	1174	1	0.00
28/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1154	1	1154	1	0.00
28/08/2017	R212 On 01-February-18			Bond Future	152.02	151.8357	152.0188	151.8357	0.00
28/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2671	3	2671	3	0.00
28/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2681	3	2681	3	0.00
28/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2691	3	2691	3	0.00
28/08/2017	R212 On 03-May-18			Bond Future	154.93	154.7408	154.9255	154.7408	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
28/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	645	0	645	0	0.00
28/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	625	0	625	0	0.00
28/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	635	0	635	0	0.00
28/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
28/08/2017	R213 On 02-November-17			Bond Future	9.26	84.1125	9.2631	84.1125	63,381.00
28/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1816	2	1816	2	0.00
28/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1853	2	1853	2	0.00
28/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1779	2	1779	2	0.00
28/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1269	1	1269	1	0.00
28/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1241	1	1241	1	0.00
28/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1212	1	1212	1	0.00
28/08/2017	R213 On 01-February-18			Bond Future	9.32	85.6584	9.3225	85.6584	0.00
28/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2731	3	2731	3	0.00
28/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2695	3	2695	3	0.00
28/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2659	3	2659	3	0.00
28/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2060	2	2060	2	0.00
28/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2089	2	2089	2	0.00
28/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2031	2	2031	2	0.00
28/08/2017	R213 On 03-May-18			Bond Future	9.38	83.7102	9.3764	83.7102	0.00
28/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3648	4	3648	4	0.00
28/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3685	4	3685	4	0.00
28/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3721	4	3721	4	0.00
28/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2420	2	2420	2	0.00
28/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2473	3	2473	3	0.00
28/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2446	2	2446	2	0.00
28/08/2017	R214 On 02-November-17			Bond Future	9.74	71.4941	9.7390	71.4941	44,073.00
28/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1178	1	1178	1	0.00
28/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1234	1	1234	1	0.00
28/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1206	1	1206	1	0.00
28/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2248	2	2248	2	0.00
28/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2291	2	2291	2	0.00
28/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2206	2	2206	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
28/08/2017	R214 On 01-February-18			Bond Future	9.80	72.8082	9.7995	72.8082	0.00
28/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2660	3	2660	3	0.00
28/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2731	3	2731	3	0.00
28/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2695	3	2695	3	0.00
28/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2487	3	2487	3	0.00
28/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2454	3	2454	3	0.00
28/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2520	3	2520	3	0.00
28/08/2017	R214 On 03-May-18			Bond Future	9.85	70.8732	9.8550	70.8732	0.00
28/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3758	4	3758	4	0.00
28/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3795	4	3795	4	0.00
28/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3722	4	3722	4	0.00
28/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2950	3	2950	3	0.00
28/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2919	3	2919	3	0.00
28/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2890	3	2890	3	0.00
28/08/2017	R248 On 02-November-17			Bond Future	9.82	91.1727	9.8157	91.1727	78,989.00
28/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1553	2	1553	2	0.00
28/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1517	1	1517	1	0.00
28/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1482	1	1482	1	0.00
28/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3044	3	3044	3	0.00
28/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2935	3	2935	3	0.00
28/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	2989	3	2989	3	0.00
28/08/2017	R248 On 01-February-18			Bond Future	9.88	92.8484	9.8787	92.8484	170.00
28/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3477	3	3477	3	0.00
28/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3566	4	3566	4	0.00
28/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3521	3	3521	3	0.00
28/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3379	4	3379	4	0.00
28/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3296	3	3296	3	0.00
28/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3337	3	3337	3	0.00
28/08/2017	R248 On 03-May-18			Bond Future	9.94	90.1472	9.9366	90.1472	0.00
28/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4889	5	4889	5	0.00
28/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4843	5	4843	5	0.00
28/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4797	5	4797	5	0.00
28/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3797	4	3797	4	0.00
28/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3835	4	3835	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
28/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3760	4	3760	4	0.00
