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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2017 TO: 15/08/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0857 On 31-March-21			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
15/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	2025 On 02-November-17			Bond Future	130.03	130.0327	130.0269	130.0327	2,291.00
15/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2943	3	3	3	0.00
15/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2953	3	3	3	0.00
15/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2933	3	3	3	0.00
15/08/2017	2025 On 01-February-18			Bond Future	131.11	131.1109	131.1058	131.1109	0.00
15/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2794	3	3	3	0.00
15/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2774	3	3	3	0.00
15/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2784	3	3	3	0.00
15/08/2017	2025 On 03-May-18			Bond Future	133.63	133.6325	133.6273	133.6325	0.00
15/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	407	0	0	0	0.00
15/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	417	0	0	0	0.00
15/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	427	0	0	0	0.00
15/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2029 On 02-November-17			Bond Future	100.24	100.2418	100.2375	100.2418	1,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2017	2029 On 01-February-18			Bond Future	102.11	102.1152	102.1115	102.1152	0.00
15/08/2017	2029 On 03-May-18			Bond Future	103.05	103.0512	103.0473	103.0512	0.00
15/08/2017	2030 On 02-November-17			Bond Future	9.18	93.5021	93.5412	93.5021	55,251.00
15/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1061	1	1	1	0.00
15/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1128	1	1	1	0.00
15/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1195	1	1	1	0.00
15/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 01-February-18			Bond Future	9.24	91.2129	91.2532	91.2129	0.00
15/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	931	1	1	1	0.00
15/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	997	1	1	1	0.00
15/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	865	1	1	1	0.00
15/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 03-May-18			Bond Future	9.30	92.9256	92.9660	92.9256	0.00
15/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1255	1	1	1	0.00
15/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1385	1	1	1	0.00
15/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1320	1	1	1	0.00
15/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2032 On 02-November-17			Bond Future	9.43	91.6177	91.6599	91.6177	32,123.00
15/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2051	2	2	2	0.00
15/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2090	2	2	2	0.00
15/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2129	2	2	2	0.00
15/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1615	2	2	2	0.00
15/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1682	2	2	2	0.00
15/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1648	2	2	2	0.00
15/08/2017	2032 On 01-February-18			Bond Future	9.49	93.2986	93.3419	93.2986	0.00
15/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2112	2	2	2	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3049	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1816	2	2	2	7,500.00
15/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3011	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2972	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2606	3	3	3	750.00
15/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2435	2	2	2	6,800.00
15/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2526	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3946	4	4	4	0.00
15/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2559	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2909	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3099	3	3	3	0.00
15/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2494	3	2	3	0.00
15/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3505	4	4	4	0.00
15/08/2017	2032 On 03-May-18			Bond Future	9.55	90.8931	90.9367	90.8931	0.00
15/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3949	4	4	4	0.00
15/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3988	4	4	4	0.00
15/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4028	4	4	4	0.00
15/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2853	3	3	3	0.00
15/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2913	3	3	3	0.00
15/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2883	3	3	3	0.00
15/08/2017	2033 On 02-November-17			Bond Future	104.42	104.4208	104.4163	104.4208	5,174.00
15/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5664	6	6	6	0.00
15/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5654	6	6	6	0.00
15/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5674	6	6	6	0.00
15/08/2017	2033 On 01-February-18			Bond Future	106.37	106.3721	106.3683	106.3721	0.00
15/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3282	3	3	3	0.00
15/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3292	3	3	3	0.00

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15/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3272	3	3	3	0.00
15/08/2017	2033 On 03-May-18			Bond Future	107.32	107.3195	107.3156	107.3195	0.00
15/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	374	0	0	0	0.00
15/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	384	0	0	0	0.00
15/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	394	0	0	0	0.00
15/08/2017	2037 On 02-November-17			Bond Future	9.75	91.3732	91.4592	91.3732	58,927.00
15/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1793	2	2	2	0.00
15/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1829	2	2	2	0.00
15/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1758	2	2	2	0.00
15/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2589	3	3	3	0.00
15/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2544	3	3	3	0.00
15/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2500	3	3	3	0.00
15/08/2017	2037 On 01-February-18			Bond Future	9.82	88.7946	88.8827	88.7946	160.00
15/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3127	3	3	3	0.00
15/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3047	3	3	3	0.00
15/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3087	3	3	3	0.00
15/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3116	3	3	3	0.00
15/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3040	3	3	3	0.00
15/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3078	3	3	3	0.00
15/08/2017	2037 On 03-May-18			Bond Future	9.88	90.4618	90.5510	90.4618	0.00
15/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4240	4	4	4	0.00
15/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4321	4	4	4	0.00
15/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4281	4	4	4	0.00
15/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3544	4	4	4	0.00
15/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3580	4	4	4	0.00
15/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3509	4	4	4	0.00
15/08/2017	2038 On 02-November-17			Bond Future	131.21	131.2142	131.2081	131.2142	19,516.00
15/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00

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15/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5602	6	6	6	0.00
15/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5612	6	6	6	0.00
15/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5592	6	6	6	0.00
15/08/2017	2038 On 01-February-18			Bond Future	132.14	132.1455	132.1402	132.1455	0.00
15/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4790	5	5	5	0.00
15/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4810	5	5	5	0.00
15/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4800	5	5	5	0.00
15/08/2017	2038 On 03-May-18			Bond Future	134.68	134.6871	134.6816	134.6871	0.00
15/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2412	2	2	2	0.00
15/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2392	2	2	2	0.00
15/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2402	2	2	2	0.00
15/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2040 On 02-November-17			Bond Future	9.87	94.5154	94.6070	94.5154	15,669.00
15/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1564	2	2	2	0.00
15/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1532	2	2	2	0.00
15/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1597	2	2	2	0.00
15/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3413	3	3	3	0.00
15/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3359	3	3	3	0.00
15/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3305	3	3	3	0.00
15/08/2017	2040 On 01-February-18			Bond Future	9.94	91.7442	91.8380	91.7442	0.00
15/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3054	3	3	3	0.00
15/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3134	3	3	3	0.00
15/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3094	3	3	3	0.00
15/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3564	4	4	4	0.00
15/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3520	4	4	4	0.00
15/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3608	4	4	4	0.00
15/08/2017	2040 On 03-May-18			Bond Future	10.00	93.4669	93.5617	93.4669	0.00

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15/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4548	5	5	5	0.00
15/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4591	5	5	5	0.00
15/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4505	4	5	4	0.00
15/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4039	4	4	4	0.00
15/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4001	4	4	4	0.00
15/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3963	4	4	4	0.00
15/08/2017	2044 On 02-November-17			Bond Future	9.90	91.5458	91.6380	91.5458	20,734.00
15/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1503	1	2	1	0.00
15/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1568	2	2	2	0.00
15/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1535	2	2	2	0.00
15/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3511	4	4	4	0.00
15/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3456	4	3	4	0.00
15/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3566	4	4	4	0.00
15/08/2017	2044 On 01-February-18			Bond Future	9.96	88.8452	88.9397	88.8452	0.00
15/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3078	3	3	3	0.00
15/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3118	3	3	3	0.00
15/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3158	3	3	3	0.00
15/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3603	4	4	4	0.00
15/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3691	4	4	4	0.00
15/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3647	4	4	4	0.00
15/08/2017	2044 On 03-May-18			Bond Future	10.03	90.5135	90.6090	90.5135	0.00
15/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4689	5	5	5	0.00
15/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4645	5	5	5	0.00
15/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4602	5	5	5	0.00
15/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4047	4	4	4	0.00
15/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4085	4	4	4	0.00
15/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4009	4	4	4	0.00
15/08/2017	2046 On 02-November-17			Bond Future	125.70	125.7080	125.7024	125.7080	21,292.00
15/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10598	11	11	11	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
15/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10618	11	11	11	0.00
15/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10608	11	11	11	0.00
15/08/2017	2046 On 01-February-18			Bond Future	128.05	128.0572	128.0524	128.0572	0.00
15/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4848	5	5	5	0.00
15/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4858	5	5	5	0.00
15/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4868	5	5	5	0.00
15/08/2017	2046 On 03-May-18			Bond Future	128.90	128.9047	128.8998	128.9047	0.00
15/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	970	1	1	1	0.00
15/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	950	1	1	1	0.00
15/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	960	1	1	1	0.00
15/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 02-November-17			Bond Future	133.42	133.4259	133.4203	133.4259	21,965.00
15/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11230	11	11	11	0.00
15/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11240	11	11	11	0.00
15/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11250	11	11	11	0.00
15/08/2017	2050 On 01-February-18			Bond Future	134.22	134.2284	134.2233	134.2284	0.00
15/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6017	6	6	6	0.00
15/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6007	6	6	6	0.00
15/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6027	6	6	6	0.00
15/08/2017	2050 On 03-May-18			Bond Future	136.80	136.8099	136.8048	136.8099	0.00
15/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1195	1	1	1	0.00
15/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1185	1	1	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
15/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1175	1	1	1	0.00
15/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
15/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
15/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	AL37 On 02-November-17			Index Future	557.79	557.6750	557.7880	557.6750	0.00
15/08/2017	AL37 On 01-February-18			Index Future	568.03	567.9090	568.0270	567.9090	0.00
15/08/2017	AL37 On 03-May-18			Index Future	578.69	578.5740	578.6900	578.5740	0.00
15/08/2017	AL7T On 02-November-17			Index Future	641.32	641.1040	641.3160	641.1040	0.00
15/08/2017	AL7T On 01-February-18			Index Future	653.09	652.8690	653.0890	652.8690	0.00
15/08/2017	AL7T On 03-May-18			Index Future	665.35	665.1290	665.3480	665.1290	0.00
15/08/2017	ALBI On 02-November-17			Index Future	575.26	574.9010	575.2620	574.9010	616.00
15/08/2017	ALBI On 01-February-18			Index Future	585.82	585.4520	585.8220	585.4520	0.00
15/08/2017	ALBI On 03-May-18			Index Future	596.82	596.4450	596.8190	596.4450	0.00
15/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C038 On 31-January-38			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
15/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C223 On 25-January-23			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
15/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2017	EL28 On 02-November-17			Bond Future	127.96	127.9616	127.9582	127.9616	0.00
15/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5922	6	6	6	0.00
15/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5932	6	6	6	0.00
15/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5912	6	6	6	0.00
15/08/2017	EL28 On 01-February-18			Bond Future	130.35	130.3529	130.3503	130.3529	0.00
15/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1950	2	2	2	0.00
15/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1960	2	2	2	0.00
15/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1940	2	2	2	0.00
15/08/2017	EL28 On 03-May-18			Bond Future	132.86	132.8599	132.8573	132.8599	0.00
15/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 03-May-18	133.20	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
15/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	323	0	0	0	0.00
15/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	333	0	0	0	0.00
15/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	343	0	0	0	0.00
15/08/2017	ES33 On 02-November-17			Bond Future	10.88	75.7504	75.8193	75.7504	9,466.00
15/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1266	1	1	1	0.00
15/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1328	1	1	1	0.00
15/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1205	1	1	1	0.00
15/08/2017	ES33 On 01-February-18			Bond Future	10.99	77.1402	77.2107	77.1402	0.00
15/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	17	0	0	0	0.00
15/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	76	0	0	0	0.00
15/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	136	0	0	0	0.00
15/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 03-May-18			Bond Future	11.09	74.7969	74.8682	74.7969	0.00
15/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	625	1	1	1	0.00
15/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	740	1	1	1	0.00
15/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	683	1	1	1	0.00
15/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/08/2017	ES42 On 02-November-17			Bond Future	11.12	78.3104	78.4228	78.3104	7,957.00
15/08/2017	ES42 On 01-February-18			Bond Future	11.22	79.7469	79.8618	79.7469	0.00
15/08/2017	ES42 On 03-May-18			Bond Future	11.33	76.9829	77.0994	76.9829	0.00
15/08/2017	GOVI On 02-November-17			GOVI	574.04	573.6920	574.0420	573.6920	670.00
15/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	15820	1	2	1	0.00
15/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	15920	1	2	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
15/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	16020	1	2	1	0.00
15/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 01-February-18			GOVI	584.58	584.2200	584.5800	584.2200	0.00
15/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	35500	3	4	3	0.00
15/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	35400	3	4	3	0.00
15/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	35600	3	4	3	0.00
15/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 03-May-18			GOVI	595.55	595.1910	595.5530	595.1910	0.00
15/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	52830	5	5	5	0.00
15/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	52630	5	5	5	0.00
15/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	52730	5	5	5	0.00
15/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2017	IGOV On 02-November-17			Index Future	251.66	251.6800	251.6640	251.6800	1,163.00
15/08/2017	IGOV On 01-February-18			Index Future	256.37	256.3840	256.3700	256.3840	0.00
15/08/2017	IGOV On 03-May-18			Index Future	261.30	261.3150	261.3000	261.3150	0.00
15/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
15/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7656	99.7651	99.7656	0.00
15/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6398	99.6371	99.6398	0.00
15/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.72	99.7204	99.7156	99.7204	0.00
15/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.82	99.8160	99.8180	99.8160	0.00
15/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7929	99.7922	99.7929	0.00
15/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9217	98.9190	98.9217	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
15/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.40	98.4068	98.4019	98.4068	0.00
15/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.28	98.2824	98.2845	98.2824	0.00
15/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
15/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.88	98.8817	98.8817	98.8817	0.00
15/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.20	99.1991	99.1970	99.1991	0.00
15/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.54	99.5391	99.5352	99.5391	0.00
15/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5193	95.5144	95.5193	0.00
15/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.71	94.7162	94.7140	94.7162	0.00
15/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.88	93.8843	93.8840	93.8843	0.00
15/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.04	94.0392	94.0383	94.0392	0.00
15/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.21	96.2145	96.2091	96.2145	51.00
15/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.31	96.3244	96.3134	96.3244	0.00
15/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.49	97.5095	97.4947	97.5095	0.00
15/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.69	99.7036	99.6896	99.7036	0.00
15/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.30	94.3579	94.3042	94.3579	0.00
15/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.31	91.3545	91.3095	91.3545	0.00
15/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.06	90.0932	90.0576	90.0932	0.00
15/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.23	92.2609	92.2310	92.2609	0.00
15/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.02	96.0475	96.0197	96.0475	0.00
15/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.57	94.5984	94.5706	94.5984	0.00
15/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.65	96.6733	96.6462	96.6733	0.00
15/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.38	100.4032	100.3767	100.4032	0.00
15/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
15/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	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
15/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
15/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
15/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
15/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
15/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	2,500.00
15/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	93.3900	93.3900	0.00
15/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	93.3900	93.3900	0.00
15/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	0.00
15/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
15/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
15/08/2017	R023 On 02-November-17			Bond Future	7.93	100.6343	100.6576	100.6343	53,785.00
15/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2718	3	3	3	0.00
15/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2755	3	3	3	0.00
15/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2793	3	3	3	0.00
15/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	93	0	0	0	0.00
15/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	89	0	0	0	0.00
15/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	97	0	0	0	0.00
15/08/2017	R023 On 01-February-18			Bond Future	7.97	102.4808	102.5051	102.4808	0.00
15/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2148	2	2	2	0.00
15/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2176	2	2	2	0.00
15/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2121	2	2	2	0.00
15/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	735	1	1	1	0.00
15/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	723	1	1	1	0.00
15/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	710	1	1	1	0.00
15/08/2017	R023 On 03-May-18			Bond Future	7.99	100.4749	100.4989	100.4749	0.00
15/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2148	2	2	2	0.00
15/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2198	2	2	2	0.00
15/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2173	2	2	2	0.00
15/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1026	1	1	1	0.00
15/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1039	1	1	1	0.00
15/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1054	1	1	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
15/08/2017	R035 On 02-November-17			Bond Future	9.67	94.9922	95.0383	94.9922	13,483.00
15/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	622	1	1	1	0.00
15/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	542	1	1	1	0.00
15/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	462	1	0	1	0.00
15/08/2017	R035 On 01-February-18			Bond Future	9.74	96.7351	96.7825	96.7351	0.00
15/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	101	0	0	0	0.00
15/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	24	0	0	0	0.00
15/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	54	0	0	0	0.00
15/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 03-May-18			Bond Future	9.80	94.0508	94.0985	94.0508	0.00
15/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	773	1	1	1	0.00
15/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	849	1	1	1	0.00
15/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	697	1	1	1	0.00
15/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R186 On 02-November-17			Bond Future	8.63	115.5517	115.5898	115.5517	156,570.00
15/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1989	2	2	2	0.00
15/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2530	3	3	3	0.00
15/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2619	3	3	3	0.00
15/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3084	3	3	3	0.00
15/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2574	3	3	3	0.00
15/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	891	1	1	1	0.00
15/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	660	1	1	1	5,000.00
15/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	848	1	1	1	0.00
15/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1207	1	1	1	2,500.00
15/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	869	1	1	1	0.00
15/08/2017	R186 On 01-February-18			Bond Future	8.68	112.3719	112.4113	112.3719	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1693	2	2	2	1,460.00
15/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	348	0	0	0	1,460.00
15/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3449	3	3	3	0.00
15/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4559	5	5	5	0.00
15/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3284	3	3	3	0.00
15/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3366	3	3	3	0.00
15/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2480	2	2	2	0.00
15/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3325	3	3	3	0.00
15/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1405	1	1	1	6,200.00
15/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	936	1	1	1	820.00
15/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1496	2	1	2	0.00
15/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2047	2	2	2	820.00
15/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1473	1	1	1	0.00
15/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1450	1	1	1	0.00
15/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2902	3	3	3	0.00
15/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6681	7	7	7	0.00
15/08/2017	R186 On 03-May-18			Bond Future	8.73	114.4820	114.5213	114.4820	0.00
15/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3566	4	4	4	0.00
15/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3529	4	4	4	0.00
15/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3492	3	3	3	0.00
15/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2333	2	2	2	0.00
15/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2359	2	2	2	0.00
15/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2307	2	2	2	0.00
15/08/2017	R197 On 02-November-17			Bond Future	301.29	301.3019	301.2882	301.3019	2,350.00
15/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3872	4	4	4	0.00
15/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3862	4	4	4	0.00
15/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3882	4	4	4	0.00
15/08/2017	R197 On 01-February-18			Bond Future	299.87	299.8842	299.8721	299.8842	0.00
15/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 01-February-18	301.68	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
15/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1788	2	2	2	0.00
15/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1798	2	2	2	0.00
15/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1808	2	2	2	0.00
15/08/2017	R197 On 03-May-18			Bond Future	305.64	305.6519	305.6396	305.6519	0.00
15/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1200	1	1	1	0.00
15/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1180	1	1	1	0.00
15/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1190	1	1	1	0.00
15/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 02-November-17			Bond Future	242.39	242.3998	242.3892	242.3998	28,758.00
15/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11511	12	12	12	0.00
15/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11521	12	12	12	0.00
15/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11501	11	12	11	0.00
15/08/2017	R202 On 01-February-18			Bond Future	243.18	243.1859	243.1769	243.1859	0.00
15/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5893	6	6	6	0.00
15/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5883	6	6	6	0.00
15/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5903	6	6	6	0.00
15/08/2017	R202 On 03-May-18			Bond Future	247.85	247.8630	247.8538	247.8630	0.00
15/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	384	0	0	0	0.00
15/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	374	0	0	0	0.00
15/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	364	0	0	0	0.00
15/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R202 On 03-May-18	247.48	Put	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
15/08/2017	R204 On 02-November-17			Bond Future	7.01	104.0642	104.0695	104.0642	47,386.00
15/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	782	1	1	1	0.00
15/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	792	1	1	1	0.00
15/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	771	1	1	1	0.00
15/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R204 On 01-February-18			Bond Future	6.89	101.9355	101.9415	101.9355	0.00
15/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	396	0	0	0	0.00
15/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	409	0	0	0	0.00
15/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	402	0	0	0	0.00
15/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	94	0	0	0	0.00
15/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	92	0	0	0	0.00
15/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	96	0	0	0	0.00
15/08/2017	R204 On 03-May-18			Bond Future	6.61	103.8496	103.8550	103.8496	0.00
15/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	398	0	0	0	0.00
15/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	403	0	0	0	0.00
15/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	394	0	0	0	0.00
15/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	108	0	0	0	0.00
15/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	107	0	0	0	0.00
15/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	105	0	0	0	0.00
15/08/2017	R207 On 02-November-17			Bond Future	7.34	102.0547	102.0653	102.0547	40,855.00
15/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1358	1	1	1	0.00
15/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1397	1	1	1	0.00
15/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1378	1	1	1	0.00
15/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	5	0	0	0	0.00
15/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	5	0	0	0	0.00
15/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	5	0	0	0	0.00
15/08/2017	R207 On 01-February-18			Bond Future	7.33	100.2862	100.2974	100.2862	0.00
15/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	732	1	1	1	0.00
15/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	757	1	1	1	0.00
15/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	745	1	1	1	0.00
15/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	248	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
15/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	238	0	0	0	0.00
15/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	243	0	0	0	0.00
15/08/2017	R207 On 03-May-18			Bond Future	7.29	102.1692	102.1800	102.1692	0.00
15/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	787	1	1	1	0.00
15/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	776	1	1	1	0.00
15/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	766	1	1	1	0.00
15/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	346	0	0	0	0.00
15/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	351	0	0	0	0.00
15/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	340	0	0	0	0.00
15/08/2017	R208 On 02-November-17			Bond Future	7.51	98.4303	98.4460	98.4303	32,322.00
15/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1993	2	2	2	0.00
15/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1965	2	2	2	0.00
15/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1938	2	2	2	0.00
15/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	18	0	0	0	0.00
15/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	19	0	0	0	0.00
15/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	17	0	0	0	0.00
15/08/2017	R208 On 01-February-18			Bond Future	7.52	100.2362	100.2527	100.2362	0.00
15/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1270	1	1	1	0.00
15/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1288	1	1	1	0.00
15/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1251	1	1	1	0.00
15/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	417	0	0	0	0.00
15/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	409	0	0	0	0.00
15/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	400	0	0	0	0.00
15/08/2017	R208 On 03-May-18			Bond Future	7.51	98.7169	98.7330	98.7169	0.00
15/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1233	1	1	1	0.00
15/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1266	1	1	1	0.00
15/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1250	1	1	1	0.00
15/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	572	1	1	1	0.00
15/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	581	1	1	1	0.00
15/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	590	1	1	1	0.00
15/08/2017	R209 On 02-November-17			Bond Future	9.63	71.6831	71.7552	71.6831	90,072.00
15/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1402	1	1	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
15/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3202	3	3	3	0.00
15/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1461	1	1	1	0.00
15/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2167	2	2	2	0.00
15/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1431	1	1	1	0.00
15/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1583	2	2	2	0.00
15/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	914	1	1	1	1,350.00
15/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	367	0	0	0	4,100.00
15/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6199	6	6	6	0.00
15/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	24	0	0	0	2,800.00
15/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2683	3	3	3	0.00
15/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1385	1	1	1	6,500.00
15/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2107	2	2	2	0.00
15/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1924	2	2	2	1,350.00
15/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2956	3	3	3	0.00
15/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9745	10	10	10	0.00
15/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2145	2	2	2	0.00
15/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4747	5	5	5	0.00
15/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	183	0	0	0	1,300.00
15/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	1060	1	1	1	1,350.00
15/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	816	1	1	1	3,360.00
15/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2070	2	2	2	0.00
15/08/2017	R209 On 01-February-18			Bond Future	9.69	72.9982	73.0720	72.9982	0.00
15/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2639	3	3	3	0.00
15/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4110	4	4	4	0.00
15/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2706	3	3	3	0.00
15/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2673	3	3	3	0.00
15/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3705	4	4	4	0.00
15/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1715	2	2	2	7,500.00
15/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1496	2	1	2	3,000.00
15/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2479	3	2	3	0.00
15/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2511	3	3	3	0.00
15/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2447	2	2	2	0.00
15/08/2017	R209 On 03-May-18			Bond Future	9.75	71.2194	71.2941	71.2194	0.00
15/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3529	3	4	3	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
15/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3564	4	4	4	0.00
15/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3494	3	3	3	0.00
15/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2892	3	3	3	0.00
15/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2834	3	3	3	0.00
15/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2863	3	3	3	0.00
15/08/2017	R210 On 02-November-17			Bond Future	186.18	186.1909	186.1825	186.1909	2,179.00
15/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5888	6	6	6	0.00
15/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5908	6	6	6	0.00
15/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5898	6	6	6	0.00
15/08/2017	R210 On 01-February-18			Bond Future	189.66	189.6704	189.6631	189.6704	0.00
15/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2717	3	3	3	0.00
15/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2707	3	3	3	0.00
15/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2697	3	3	3	0.00
15/08/2017	R210 On 03-May-18			Bond Future	190.86	190.8696	190.8621	190.8696	0.00
15/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	588	1	1	1	0.00
15/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	578	1	1	1	0.00
15/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	598	1	1	1	0.00
15/08/2017	R212 On 02-November-17			Bond Future	151.08	151.1228	151.0844	151.1228	4,282.00
15/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1326	1	1	1	0.00
15/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1336	1	1	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
15/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1316	1	1	1	0.00
15/08/2017	R212 On 01-February-18			Bond Future	151.85	151.8872	151.8490	151.8872	0.00
15/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2841	3	3	3	0.00
15/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2851	3	3	3	0.00
15/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2861	3	3	3	0.00
15/08/2017	R212 On 03-May-18			Bond Future	154.77	154.8084	154.7695	154.8084	0.00
15/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	489	1	0	1	0.00
15/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	469	1	0	1	0.00
15/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	479	1	0	1	0.00
15/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
15/08/2017	R213 On 02-November-17			Bond Future	9.29	83.9243	83.9963	83.9243	62,970.00
15/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1860	2	2	2	0.00
15/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1896	2	2	2	0.00
15/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1825	2	2	2	0.00
15/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1503	2	2	2	0.00
15/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1473	2	1	2	0.00
15/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1443	1	1	1	0.00
15/08/2017	R213 On 01-February-18			Bond Future	9.35	85.4642	85.5380	85.4642	0.00
15/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2765	3	3	3	0.00
15/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2730	3	3	3	0.00
15/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2695	3	3	3	0.00
15/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2289	2	2	2	0.00
15/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2319	2	2	2	0.00
15/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2259	2	2	2	0.00
15/08/2017	R213 On 03-May-18			Bond Future	9.41	83.5191	83.5937	83.5191	0.00
15/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3557	4	4	4	0.00
15/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3593	4	4	4	0.00
15/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3629	4	4	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
15/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2518	3	3	3	0.00
15/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2572	3	3	3	0.00
15/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2545	3	3	3	0.00
15/08/2017	R214 On 02-November-17			Bond Future	9.78	71.1911	71.3010	71.1911	44,022.00
15/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1232	1	1	1	0.00
15/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1287	1	1	1	0.00
15/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1259	1	1	1	0.00
15/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2569	3	3	3	0.00
15/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2613	3	3	3	0.00
15/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2526	3	3	3	0.00
15/08/2017	R214 On 01-February-18			Bond Future	9.84	72.4974	72.6095	72.4974	0.00
15/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2632	3	3	3	0.00
15/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2699	3	3	3	0.00
15/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2665	3	3	3	0.00
15/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2732	3	3	3	0.00
15/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2698	3	3	3	0.00
15/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2766	3	3	3	0.00
15/08/2017	R214 On 03-May-18			Bond Future	9.90	70.5623	70.6762	70.5623	0.00
15/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3617	4	4	4	0.00
15/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3652	4	4	4	0.00
15/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3582	4	4	4	0.00
15/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3084	3	3	3	0.00
15/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3052	3	3	3	0.00
15/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3021	3	3	3	0.00
15/08/2017	R248 On 02-November-17			Bond Future	9.86	90.8748	90.9696	90.8748	75,989.00
15/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1619	2	2	2	0.00
15/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1585	2	2	2	0.00
15/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1551	2	2	2	0.00
15/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3501	4	4	4	0.00
15/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3389	3	3	3	0.00
15/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3444	4	3	4	0.00
15/08/2017	R248 On 01-February-18			Bond Future	9.92	92.5422	92.6392	92.5422	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3402	3	3	3	0.00
15/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3486	3	3	3	0.00
15/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3444	3	3	3	0.00
15/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3701	4	4	4	0.00
15/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3612	4	4	4	0.00
15/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3656	4	4	4	0.00
15/08/2017	R248 On 03-May-18			Bond Future	9.98	89.8425	89.9408	89.8425	0.00
15/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4729	5	5	5	0.00
15/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4685	5	5	5	0.00
15/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4640	5	5	5	0.00
15/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4035	4	4	4	0.00
15/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4075	4	4	4	0.00
15/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3996	4	4	4	0.00