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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
16/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	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
16/08/2017	2025 On 02-November-17			Bond Future	129.79	130.0269	129.7886	130.0269	2,291.00
16/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3181	3	3181	3	0.00
16/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3191	3	3191	3	0.00
16/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3171	3	3171	3	0.00
16/08/2017	2025 On 01-February-18			Bond Future	130.86	131.1058	130.8642	131.1058	0.00
16/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3036	3	3036	3	0.00
16/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3016	3	3016	3	0.00
16/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3026	3	3026	3	0.00
16/08/2017	2025 On 03-May-18			Bond Future	133.38	133.6273	133.3777	133.6273	0.00
16/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	158	0	158	0	0.00
16/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	168	0	168	0	0.00
16/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	178	0	178	0	0.00
16/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2029 On 02-November-17			Bond Future	100.23	100.2375	100.2256	100.2375	1,370.00
16/08/2017	2029 On 01-February-18			Bond Future	102.10	102.1115	102.1001	102.1115	0.00
16/08/2017	2029 On 03-May-18			Bond Future	103.03	103.0473	103.0332	103.0473	0.00
16/08/2017	2030 On 02-November-17			Bond Future	9.11	93.5412	9.1146	93.5412	55,251.00
16/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1532	1	1532	1	0.00
16/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1599	1	1599	1	0.00
16/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1666	1	1666	1	0.00
16/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 01-February-18			Bond Future	9.17	91.2532	9.1692	91.2532	0.00
16/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1411	1	1411	1	0.00
16/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1477	1	1477	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
16/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1345	1	1345	1	0.00
16/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 03-May-18			Bond Future	9.22	92.9660	9.2247	92.9660	0.00
16/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1743	1	1743	1	0.00
16/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1873	1	1873	1	0.00
16/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1808	1	1808	1	0.00
16/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2032 On 02-November-17			Bond Future	9.37	91.6599	9.3654	91.6599	32,123.00
16/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2277	2	2277	2	0.00
16/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2319	2	2319	2	0.00
16/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2361	2	2361	2	0.00
16/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1382	2	1382	2	0.00
16/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1443	2	1443	2	0.00
16/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1412	2	1412	2	0.00
16/08/2017	2032 On 01-February-18			Bond Future	9.43	93.3419	9.4262	93.3419	0.00
16/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2281	2	2281	2	7,800.00
16/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3271	3	3271	3	0.00
16/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1966	2	1966	2	7,500.00
16/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3231	3	3231	3	0.00
16/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3190	3	3190	3	0.00
16/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2805	3	2805	3	750.00
16/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2624	2	2624	2	6,800.00
16/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2272	3	2272	3	0.00
16/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3621	4	3621	4	0.00
16/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2303	3	2303	3	0.00
16/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2634	3	2634	3	0.00
16/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2813	3	2813	3	0.00
16/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2241	2	2241	2	0.00
16/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3200	4	3200	4	0.00
16/08/2017	2032 On 03-May-18			Bond Future	9.48	90.9367	9.4842	90.9367	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
16/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4249	4	4249	4	0.00
16/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4290	4	4290	4	0.00
16/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4330	4	4330	4	0.00
16/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2673	3	2673	3	0.00
16/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2731	3	2731	3	0.00
16/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2702	3	2702	3	0.00
16/08/2017	2033 On 02-November-17			Bond Future	104.40	104.4163	104.4036	104.4163	5,174.00
16/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5676	6	5676	6	0.00
16/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5666	6	5666	6	0.00
16/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5686	6	5686	6	0.00
16/08/2017	2033 On 01-February-18			Bond Future	106.36	106.3683	106.3563	106.3683	0.00
16/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3294	3	3294	3	0.00
16/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3304	3	3304	3	0.00
16/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3284	3	3284	3	0.00
16/08/2017	2033 On 03-May-18			Bond Future	107.30	107.3156	107.3007	107.3156	0.00
16/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	389	0	389	0	0.00
16/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	399	0	399	0	0.00
16/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	409	0	409	0	0.00
16/08/2017	2037 On 02-November-17			Bond Future	9.69	91.4592	9.6859	91.4592	58,927.00
16/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	2059	2	2059	2	0.00
16/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	2098	2	2098	2	0.00
16/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	2021	2	2021	2	0.00
16/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2307	3	2307	3	0.00
16/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2266	3	2266	3	0.00
16/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2225	3	2225	3	0.00

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16/08/2017	2037 On 01-February-18			Bond Future	9.75	88.8827	9.7479	88.8827	160.00
16/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3446	3	3446	3	0.00
16/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3363	3	3363	3	0.00
16/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3404	3	3404	3	0.00
16/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2877	3	2877	3	0.00
16/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2805	3	2805	3	0.00
16/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2841	3	2841	3	0.00
16/08/2017	2037 On 03-May-18			Bond Future	9.81	90.5510	9.8106	90.5510	0.00
16/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4564	4	4564	4	0.00
16/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4650	4	4650	4	0.00
16/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4607	4	4607	4	0.00
16/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3306	4	3306	4	0.00
16/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3339	4	3339	4	0.00
16/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3274	4	3274	4	0.00
16/08/2017	2038 On 02-November-17			Bond Future	131.19	131.2081	131.1913	131.2081	19,516.00
16/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5619	6	5619	6	0.00
16/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5629	6	5629	6	0.00
16/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5609	6	5609	6	0.00
16/08/2017	2038 On 01-February-18			Bond Future	132.12	132.1402	132.1242	132.1402	0.00
16/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4806	5	4806	5	0.00
16/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4826	5	4826	5	0.00
16/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4816	5	4816	5	0.00
16/08/2017	2038 On 03-May-18			Bond Future	134.66	134.6816	134.6618	134.6816	0.00
16/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2392	2	2392	2	0.00
16/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2372	2	2372	2	0.00
16/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2382	2	2382	2	0.00
16/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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16/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2040 On 02-November-17			Bond Future	9.80	94.6070	9.8022	94.6070	15,669.00
16/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1810	2	1810	2	0.00
16/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1774	2	1774	2	0.00
16/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1847	2	1847	2	0.00
16/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3076	3	3076	3	0.00
16/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3026	3	3026	3	0.00
16/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2976	3	2976	3	0.00
16/08/2017	2040 On 01-February-18			Bond Future	9.87	91.8380	9.8656	91.8380	0.00
16/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3378	3	3378	3	0.00
16/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3462	3	3462	3	0.00
16/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3420	3	3420	3	0.00
16/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3300	4	3300	4	0.00
16/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3258	4	3258	4	0.00
16/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3341	4	3341	4	0.00
16/08/2017	2040 On 03-May-18			Bond Future	9.93	93.5617	9.9297	93.5617	0.00
16/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4819	5	4819	5	0.00
16/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4864	5	4864	5	0.00
16/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4774	5	4774	5	0.00
16/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3708	4	3708	4	0.00
16/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3672	4	3672	4	0.00
16/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3636	4	3636	4	0.00
16/08/2017	2044 On 02-November-17			Bond Future	9.84	91.6380	9.8358	91.6380	20,734.00
16/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1727	2	1727	2	0.00
16/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1798	2	1798	2	0.00
16/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1762	2	1762	2	0.00
16/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3197	4	3197	4	0.00
16/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3145	3	3145	3	0.00
16/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3250	4	3250	4	0.00
16/08/2017	2044 On 01-February-18			Bond Future	9.90	88.9397	9.8975	88.9397	0.00
16/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3383	3	3383	3	0.00
16/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3425	3	3425	3	0.00
16/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3467	3	3467	3	0.00
16/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3361	4	3361	4	0.00

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16/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3446	4	3446	4	0.00
16/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3403	4	3403	4	0.00
16/08/2017	2044 On 03-May-18			Bond Future	9.96	90.6090	9.9597	90.6090	0.00
16/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4942	5	4942	5	0.00
16/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4897	5	4897	5	0.00
16/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4852	5	4852	5	0.00
16/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3739	4	3739	4	0.00
16/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3775	4	3775	4	0.00
16/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3702	4	3702	4	0.00
16/08/2017	2046 On 02-November-17			Bond Future	124.67	125.7024	124.6676	125.7024	21,292.00
16/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	11632	11	11632	11	0.00
16/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	11652	11	11652	11	0.00
16/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	11642	11	11642	11	0.00
16/08/2017	2046 On 01-February-18			Bond Future	127.00	128.0524	126.9995	128.0524	0.00
16/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	5900	5	5900	5	0.00
16/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	5910	5	5910	5	0.00
16/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	5920	5	5920	5	0.00
16/08/2017	2046 On 03-May-18			Bond Future	127.82	128.8998	127.8234	128.8998	0.00
16/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	1	0	1	0.00
16/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	1	0	1	0.00
16/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	1	0	1	0.00
16/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	117	0	117	0	0.00
16/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	127	0	127	0	0.00
16/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	107	0	107	0	0.00
16/08/2017	2050 On 02-November-17			Bond Future	133.40	133.4203	133.4046	133.4203	22,657.00
16/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
16/08/2017	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
16/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11245	11	11245	11	0.00
16/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11255	11	11255	11	0.00
16/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11265	11	11265	11	0.00
16/08/2017	2050 On 01-February-18			Bond Future	134.21	134.2233	134.2084	134.2233	0.00
16/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6032	6	6032	6	0.00
16/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6022	6	6022	6	0.00
16/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6042	6	6042	6	0.00
16/08/2017	2050 On 03-May-18			Bond Future	136.79	136.8048	136.7863	136.8048	0.00
16/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1176	1	1176	1	0.00
16/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1166	1	1166	1	0.00
16/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1156	1	1156	1	0.00
16/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
16/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
16/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	AL37 On 02-November-17			Index Future	559.05	557.7880	559.0460	557.7880	0.00
16/08/2017	AL37 On 01-February-18			Index Future	569.31	568.0270	569.3100	568.0270	0.00
16/08/2017	AL37 On 03-May-18			Index Future	579.99	578.6900	579.9870	578.6900	0.00
16/08/2017	AL7T On 02-November-17			Index Future	643.65	641.3160	643.6500	641.3160	0.00
16/08/2017	AL7T On 01-February-18			Index Future	655.47	653.0890	655.4680	653.0890	0.00
16/08/2017	AL7T On 03-May-18			Index Future	667.76	665.3480	667.7610	665.3480	0.00
16/08/2017	ALBI On 02-November-17			Index Future	577.80	575.2620	577.8020	575.2620	616.00
16/08/2017	ALBI On 01-February-18			Index Future	588.41	585.8220	588.4110	585.8220	0.00
16/08/2017	ALBI On 03-May-18			Index Future	599.45	596.8190	599.4460	596.8190	0.00
16/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	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
16/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2017	EL28 On 02-November-17			Bond Future	127.95	127.9582	127.9498	127.9582	0.00
16/08/2017	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
16/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5930	6	5930	6	0.00
16/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5940	6	5940	6	0.00
16/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5920	6	5920	6	0.00
16/08/2017	EL28 On 01-February-18			Bond Future	130.34	130.3503	130.3429	130.3503	0.00
16/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1957	2	1957	2	0.00
16/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1967	2	1967	2	0.00
16/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1947	2	1947	2	0.00
16/08/2017	EL28 On 03-May-18			Bond Future	132.85	132.8573	132.8463	132.8573	0.00
16/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	334	0	334	0	0.00
16/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	344	0	344	0	0.00
16/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	354	0	354	0	0.00
16/08/2017	ES33 On 02-November-17			Bond Future	10.81	75.8193	10.8070	75.8193	9,466.00
16/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	840	1	840	1	0.00
16/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	902	1	902	1	0.00
16/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	778	1	778	1	0.00
16/08/2017	ES33 On 01-February-18			Bond Future	10.91	77.2107	10.9141	77.2107	0.00
16/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	452	0	452	0	0.00
16/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	511	0	511	0	0.00
16/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	570	0	570	0	0.00
16/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 03-May-18			Bond Future	11.02	74.8682	11.0168	74.8682	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
16/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1066	1	1066	1	0.00
16/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1181	1	1181	1	0.00
16/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1124	1	1124	1	0.00
16/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/08/2017	ES42 On 02-November-17			Bond Future	11.05	78.4228	11.0467	78.4228	7,957.00
16/08/2017	ES42 On 01-February-18			Bond Future	11.15	79.8618	11.1500	79.8618	0.00
16/08/2017	ES42 On 03-May-18			Bond Future	11.25	77.0994	11.2542	77.0994	0.00
16/08/2017	GOVI On 02-November-17			GOVI	576.56	574.0420	576.5620	574.0420	670.00
16/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	41020	2	41020	2	0.00
16/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	41120	2	41120	2	0.00
16/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	41220	2	41220	2	0.00
16/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 01-February-18			GOVI	587.15	584.5800	587.1480	584.5800	0.00
16/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	61180	4	61180	4	0.00
16/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	61080	4	61080	4	0.00
16/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	61280	4	61280	4	0.00
16/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 03-May-18			GOVI	598.16	595.5530	598.1590	595.5530	0.00
16/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	78890	5	78890	5	0.00
16/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	78690	5	78690	5	0.00
16/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	78790	5	78790	5	0.00
16/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2017	IGOV On 02-November-17			Index Future	251.46	251.6640	251.4630	251.6640	1,163.00
16/08/2017	IGOV On 01-February-18			Index Future	256.17	256.3700	256.1660	256.3700	0.00
16/08/2017	IGOV On 03-May-18			Index Future	261.09	261.3000	261.0860	261.3000	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
16/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
16/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
16/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7651	99.7668	99.7651	0.00
16/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6371	99.6412	99.6371	0.00
16/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.72	99.7156	99.7173	99.7156	0.00
16/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.81	99.8180	99.8076	99.8180	0.00
16/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7922	99.7937	99.7922	0.00
16/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9190	98.9220	98.9190	0.00
16/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.40	98.4019	98.4044	98.4019	0.00
16/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.27	98.2845	98.2739	98.2845	0.00
16/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.56	98.5700	98.5600	98.5700	0.00
16/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.86	98.8817	98.8622	98.8817	0.00
16/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.17	99.1970	99.1664	99.1970	0.00
16/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.48	99.5352	99.4831	99.5352	0.00
16/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.41	95.5144	95.4136	95.5144	0.00
16/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.61	94.7140	94.6098	94.7140	0.00
16/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.78	93.8840	93.7767	93.8840	0.00
16/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.92	94.0383	93.9236	94.0383	0.00
16/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.09	96.2091	96.0853	96.2091	51.00
16/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.18	96.3134	96.1794	96.3134	0.00
16/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.35	97.4947	97.3497	97.4947	0.00
16/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.54	99.6896	99.5389	99.6896	0.00
16/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.13	94.3042	94.1286	94.3042	0.00
16/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.12	91.3095	91.1208	91.3095	0.00
16/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.86	90.0576	89.8568	90.0576	0.00
16/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.02	92.2310	92.0200	92.2310	0.00
16/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.80	96.0197	95.7990	96.0197	0.00
16/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.33	94.5706	94.3344	94.5706	0.00
16/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.40	96.6462	96.3991	96.6462	0.00
16/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.13	100.3767	100.1291	100.3767	0.00
16/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/08/2017	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
16/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
16/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
16/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
16/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
16/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
16/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
16/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,500.00
16/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
16/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
16/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
16/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
16/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
16/08/2017	R023 On 02-November-17			Bond Future	7.87	100.6576	7.8689	100.6576	53,785.00
16/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2956	3	2956	3	0.00
16/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2995	3	2995	3	0.00
16/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3033	3	3033	3	0.00
16/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	60	0	60	0	0.00
16/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	57	0	57	0	0.00
16/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	63	0	63	0	0.00
16/08/2017	R023 On 01-February-18			Bond Future	7.90	102.5051	7.8992	102.5051	0.00
16/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2297	2	2297	2	0.00
16/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2325	2	2325	2	0.00
16/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2268	2	2268	2	0.00
16/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	605	1	605	1	0.00
16/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	593	1	593	1	0.00
16/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	582	1	582	1	0.00
16/08/2017	R023 On 03-May-18			Bond Future	7.92	100.4989	7.9163	100.4989	0.00
16/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2308	2	2308	2	0.00
16/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2359	2	2359	2	0.00
16/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2333	2	2333	2	0.00
16/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	906	1	906	1	0.00
16/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	919	1	919	1	0.00
16/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	932	1	932	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
16/08/2017	R035 On 02-November-17			Bond Future	9.60	95.0383	9.5990	95.0383	13,483.00
16/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	8	0	8	0	0.00
16/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	88	0	88	0	0.00
16/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	72	1	72	1	0.00
16/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	1	0	1	0.00
16/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 01-February-18			Bond Future	9.67	96.7825	9.6654	96.7825	0.00
16/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	506	0	506	0	0.00
16/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	662	0	662	0	0.00
16/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	584	0	584	0	0.00
16/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 03-May-18			Bond Future	9.73	94.0985	9.7252	94.0985	0.00
16/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1343	1	1343	1	0.00
16/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1419	1	1419	1	0.00
16/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1267	1	1267	1	0.00
16/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R186 On 02-November-17			Bond Future	8.57	115.5898	8.5690	115.5898	158,577.00
16/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2247	2	2247	2	0.00
16/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2823	3	2823	3	0.00
16/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3404	3	3404	3	0.00
16/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2917	3	2917	3	0.00
16/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2870	3	2870	3	0.00
16/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	755	1	755	1	0.00
16/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	718	1	718	1	0.00
16/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	552	1	552	1	5,000.00
16/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1037	1	1037	1	2,500.00
16/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	736	1	736	1	0.00
16/08/2017	R186 On 01-February-18			Bond Future	8.62	112.4113	8.6170	112.4113	198.00
16/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1891	2	1891	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
16/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	413	0	413	0	1,460.00
16/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3744	3	3744	3	0.00
16/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4895	5	4895	5	0.00
16/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3571	3	3571	3	0.00
16/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3657	3	3657	3	0.00
16/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2729	2	2729	2	0.00
16/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3614	3	3614	3	0.00
16/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1263	1	1263	1	6,200.00
16/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	835	1	835	1	820.00
16/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1346	1	1346	1	0.00
16/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1859	2	1859	2	820.00
16/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1325	1	1325	1	0.00
16/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1304	1	1304	1	0.00
16/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2663	3	2663	3	0.00
16/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6309	7	6309	7	0.00
16/08/2017	R186 On 03-May-18			Bond Future	8.66	114.5213	8.6619	114.5213	0.00
16/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3775	4	3775	4	0.00
16/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3736	4	3736	4	0.00
16/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3698	3	3698	3	0.00
16/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2097	2	2097	2	0.00
16/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2122	2	2122	2	0.00
16/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2073	2	2073	2	0.00
16/08/2017	R197 On 02-November-17			Bond Future	301.25	301.2882	301.2502	301.2882	2,350.00
16/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3910	4	3910	4	0.00
16/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3900	4	3900	4	0.00
16/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3920	4	3920	4	0.00
16/08/2017	R197 On 01-February-18			Bond Future	299.84	299.8721	299.8360	299.8721	0.00
16/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1824	2	1824	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
16/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1834	2	1834	2	0.00
16/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1844	2	1844	2	0.00
16/08/2017	R197 On 03-May-18			Bond Future	305.60	305.6396	305.5951	305.6396	0.00
16/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1155	1	1155	1	0.00
16/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1135	1	1135	1	0.00
16/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1145	1	1145	1	0.00
16/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 02-November-17			Bond Future	242.36	242.3892	242.3607	242.3892	28,758.00
16/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11539	12	11539	12	0.00
16/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11549	12	11549	12	0.00
16/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11529	12	11529	12	0.00
16/08/2017	R202 On 01-February-18			Bond Future	243.15	243.1769	243.1496	243.1769	0.00
16/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5920	6	5920	6	0.00
16/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5910	6	5910	6	0.00
16/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5930	6	5930	6	0.00
16/08/2017	R202 On 03-May-18			Bond Future	247.82	247.8538	247.8200	247.8538	0.00
16/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	350	0	350	0	0.00
16/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	340	0	340	0	0.00
16/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	330	0	330	0	0.00
16/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R204 On 02-November-17			Bond Future	6.99	104.0695	6.9931	104.0695	47,386.00
16/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	805	1	805	1	0.00
16/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	816	1	816	1	0.00
16/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	794	1	794	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
16/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R204 On 01-February-18			Bond Future	6.86	101.9415	6.8628	101.9415	0.00
16/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	395	0	395	0	0.00
16/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	408	0	408	0	0.00
16/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	402	0	402	0	0.00
16/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	69	0	69	0	0.00
16/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	67	0	67	0	0.00
16/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	71	0	71	0	0.00
16/08/2017	R204 On 03-May-18			Bond Future	6.57	103.8550	6.5691	103.8550	0.00
16/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	377	0	377	0	0.00
16/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	382	0	382	0	0.00
16/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	372	0	372	0	0.00
16/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	64	0	64	0	0.00
16/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	63	0	63	0	0.00
16/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	61	0	61	0	0.00
16/08/2017	R207 On 02-November-17			Bond Future	7.28	102.0653	7.2826	102.0653	40,855.00
16/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1475	1	1475	1	0.00
16/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1514	1	1514	1	0.00
16/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1495	1	1495	1	0.00
16/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	2	0	2	0	0.00
16/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	2	0	2	0	0.00
16/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	2	0	2	0	0.00
16/08/2017	R207 On 01-February-18			Bond Future	7.26	100.2974	7.2574	100.2974	0.00
16/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	801	1	801	1	0.00
16/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	827	1	827	1	0.00
16/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	814	1	814	1	0.00
16/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	194	0	194	0	0.00
16/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	184	0	184	0	0.00
16/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	189	0	189	0	0.00
16/08/2017	R207 On 03-May-18			Bond Future	7.21	102.1800	7.2144	102.1800	0.00
16/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	835	1	835	1	0.00
16/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	824	1	824	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
16/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	813	1	813	1	0.00
16/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	269	0	269	0	0.00
16/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	274	0	274	0	0.00
16/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	265	0	265	0	0.00
16/08/2017	R208 On 02-November-17			Bond Future	7.45	98.4460	7.4533	98.4460	32,322.00
16/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2157	2	2157	2	0.00
16/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2129	2	2129	2	0.00
16/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2101	2	2101	2	0.00
16/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	9	0	9	0	0.00
16/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	10	0	10	0	0.00
16/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	9	0	9	0	0.00
16/08/2017	R208 On 01-February-18			Bond Future	7.46	100.2527	7.4570	100.2527	0.00
16/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1355	1	1355	1	0.00
16/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1375	1	1375	1	0.00
16/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1336	1	1336	1	0.00
16/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	325	0	325	0	0.00
16/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	318	0	318	0	0.00
16/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	311	0	311	0	0.00
16/08/2017	R208 On 03-May-18			Bond Future	7.44	98.7330	7.4445	98.7330	0.00
16/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1311	1	1311	1	0.00
16/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1346	1	1346	1	0.00
16/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1328	1	1328	1	0.00
16/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	474	1	474	1	0.00
16/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	482	1	482	1	0.00
16/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	490	1	490	1	0.00
16/08/2017	R209 On 02-November-17			Bond Future	9.56	71.7552	9.5626	71.7552	100,898.00
16/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1583	1	1583	1	0.00
16/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3511	3	3511	3	0.00
16/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1648	1	1648	1	0.00
16/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2412	2	2412	2	0.00
16/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1615	1	1615	1	0.00
16/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1781	2	1781	2	0.00
16/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	1045	1	1045	1	1,350.00
16/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	428	0	428	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6610	6	6610	6	0.00
16/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	29	0	29	0	2,800.00
16/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2962	3	2962	3	0.00
16/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1172	1	1172	1	6,500.00
16/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1834	2	1834	2	0.00
16/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1665	2	1665	2	1,350.00
16/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2630	3	2630	3	0.00
16/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9293	10	9293	10	0.00
16/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1870	2	1870	2	0.00
16/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4351	5	4351	5	0.00
16/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	137	0	137	0	1,300.00
16/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	882	1	882	1	1,350.00
16/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	668	1	668	1	3,360.00
16/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1799	2	1799	2	0.00
16/08/2017	R209 On 01-February-18			Bond Future	9.62	73.0720	9.6198	73.0720	0.00
16/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2852	3	2852	3	0.00
16/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4394	4	4394	4	0.00
16/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2923	3	2923	3	0.00
16/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2887	3	2887	3	0.00
16/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3972	4	3972	4	0.00
16/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1516	2	1516	2	7,500.00
16/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1314	1	1314	1	3,000.00
16/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2227	2	2227	2	0.00
16/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2258	3	2258	3	0.00
16/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2197	2	2197	2	0.00
16/08/2017	R209 On 03-May-18			Bond Future	9.67	71.2941	9.6742	71.2941	0.00
16/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3820	4	3820	4	0.00
16/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3857	4	3857	4	0.00
16/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3784	3	3784	3	0.00
16/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2708	3	2708	3	0.00
16/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2653	3	2653	3	0.00
16/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2680	3	2680	3	0.00
16/08/2017	R210 On 02-November-17			Bond Future	186.16	186.1825	186.1594	186.1825	2,179.00
16/08/2017	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
16/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5911	6	5911	6	0.00
16/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5931	6	5931	6	0.00
16/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5921	6	5921	6	0.00
16/08/2017	R210 On 01-February-18			Bond Future	189.64	189.6631	189.6412	189.6631	0.00
16/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2739	3	2739	3	0.00
16/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2729	3	2729	3	0.00
16/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2719	3	2719	3	0.00
16/08/2017	R210 On 03-May-18			Bond Future	190.84	190.8621	190.8351	190.8621	0.00
16/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	615	1	615	1	0.00
16/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	605	1	605	1	0.00
16/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	625	1	625	1	0.00
16/08/2017	R212 On 02-November-17			Bond Future	151.13	151.0844	151.1280	151.0844	4,282.00
16/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1282	1	1282	1	0.00
16/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1292	1	1292	1	0.00
16/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1272	1	1272	1	0.00
16/08/2017	R212 On 01-February-18			Bond Future	151.89	151.8490	151.8947	151.8490	0.00
16/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2795	3	2795	3	0.00
16/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2805	3	2805	3	0.00
16/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2815	3	2815	3	0.00
16/08/2017	R212 On 03-May-18			Bond Future	154.81	154.7695	154.8122	154.7695	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
16/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	532	0	532	0	0.00
16/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	512	0	512	0	0.00
16/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	522	0	522	0	0.00
16/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
16/08/2017	R213 On 02-November-17			Bond Future	9.23	83.9963	9.2276	83.9963	62,970.00
16/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2067	2	2067	2	0.00
16/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2106	2	2106	2	0.00
16/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2029	2	2029	2	0.00
16/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1284	2	1284	2	0.00
16/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1256	1	1256	1	0.00
16/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1228	1	1228	1	0.00
16/08/2017	R213 On 01-February-18			Bond Future	9.29	85.5380	9.2861	85.5380	0.00
16/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2966	3	2966	3	0.00
16/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2929	3	2929	3	0.00
16/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2892	3	2892	3	0.00
16/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2055	2	2055	2	0.00
16/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2083	2	2083	2	0.00
16/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2027	2	2027	2	0.00
16/08/2017	R213 On 03-May-18			Bond Future	9.34	83.5937	9.3379	83.5937	0.00
16/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3882	4	3882	4	0.00
16/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3919	4	3919	4	0.00
16/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3956	4	3956	4	0.00
16/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2406	3	2406	3	0.00
16/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2457	3	2457	3	0.00
16/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2432	3	2432	3	0.00
16/08/2017	R214 On 02-November-17			Bond Future	9.71	71.3010	9.7090	71.3010	44,022.00
16/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1393	1	1393	1	0.00
16/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1453	1	1453	1	0.00
16/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1423	1	1423	1	0.00
16/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2257	3	2257	3	0.00
16/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2298	3	2298	3	0.00
16/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2217	3	2217	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
16/08/2017	R214 On 01-February-18			Bond Future	9.77	72.6095	9.7688	72.6095	0.00
16/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2877	3	2877	3	0.00
16/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2949	3	2949	3	0.00
16/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2913	3	2913	3	0.00
16/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2495	3	2495	3	0.00
16/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2463	3	2463	3	0.00
16/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2527	3	2527	3	0.00
16/08/2017	R214 On 03-May-18			Bond Future	9.82	70.6762	9.8227	70.6762	0.00
16/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3971	4	3971	4	0.00
16/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	4008	4	4008	4	0.00
16/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3934	4	3934	4	0.00
16/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2943	3	2943	3	0.00
16/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2913	3	2913	3	0.00
16/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2884	3	2884	3	0.00
16/08/2017	R248 On 02-November-17			Bond Future	9.80	90.9696	9.7962	90.9696	75,989.00
16/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1808	2	1808	2	0.00
16/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1771	2	1771	2	0.00
16/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1734	2	1734	2	0.00
16/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3125	4	3125	4	0.00
16/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3019	3	3019	3	0.00
16/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3072	3	3072	3	0.00
16/08/2017	R248 On 01-February-18			Bond Future	9.86	92.6392	9.8588	92.6392	170.00
16/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3695	3	3695	3	0.00
16/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3785	3	3785	3	0.00
16/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3740	3	3740	3	0.00
16/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3425	4	3425	4	0.00
16/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3343	4	3343	4	0.00
16/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3384	4	3384	4	0.00
16/08/2017	R248 On 03-May-18			Bond Future	9.92	89.9408	9.9154	89.9408	0.00
16/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	5094	5	5094	5	0.00
16/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	5048	5	5048	5	0.00
16/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	5002	5	5002	5	0.00
16/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3821	4	3821	4	0.00
16/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3858	4	3858	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
16/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3783	4	3783	4	0.00
