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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
22/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	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
22/08/2017	2025 On 02-November-17			Bond Future	129.68	129.6823	129.6768	129.6823	2,291.00
22/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3293	3	3293	3	0.00
22/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3303	3	3303	3	0.00
22/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3283	3	3283	3	0.00
22/08/2017	2025 On 01-February-18			Bond Future	130.75	130.7575	130.7526	130.7575	0.00
22/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3147	3	3147	3	0.00
22/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3127	3	3127	3	0.00
22/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3137	3	3137	3	0.00
22/08/2017	2025 On 03-May-18			Bond Future	133.26	133.2646	133.2587	133.2646	0.00
22/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	39	0	39	0	0.00
22/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	49	0	49	0	0.00
22/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	59	0	59	0	0.00
22/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2029 On 02-November-17			Bond Future	100.21	100.2121	100.2078	100.2121	1,370.00
22/08/2017	2029 On 01-February-18			Bond Future	102.08	102.0876	102.0839	102.0876	0.00
22/08/2017	2029 On 03-May-18			Bond Future	103.01	103.0170	103.0125	103.0170	0.00
22/08/2017	2030 On 02-November-17			Bond Future	9.11	94.1291	9.1125	94.1291	55,693.00
22/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1547	2	1547	2	0.00
22/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1614	2	1614	2	0.00
22/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1681	2	1681	2	0.00
22/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 01-February-18			Bond Future	9.17	91.8531	9.1668	91.8531	0.00
22/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1427	2	1427	2	0.00
22/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1493	2	1493	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
22/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1361	1	1361	1	0.00
22/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 03-May-18			Bond Future	9.22	93.5735	9.2227	93.5735	0.00
22/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1756	2	1756	2	0.00
22/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1886	2	1886	2	0.00
22/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1821	2	1821	2	0.00
22/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2032 On 02-November-17			Bond Future	9.36	92.2895	9.3578	92.2895	33,318.00
22/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2239	2	2239	2	0.00
22/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2282	2	2282	2	0.00
22/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2324	2	2324	2	0.00
22/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1290	1	1290	1	0.00
22/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1349	1	1349	1	0.00
22/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1319	1	1319	1	0.00
22/08/2017	2032 On 01-February-18			Bond Future	9.42	93.9844	9.4182	93.9844	0.00
22/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2260	2	2260	2	7,800.00
22/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3256	3	3256	3	0.00
22/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1943	2	1943	2	7,500.00
22/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3216	3	3216	3	0.00
22/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2787	3	2787	3	750.00
22/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2604	3	2604	3	6,800.00
22/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3175	3	3175	3	0.00
22/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2199	2	2199	2	0.00
22/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3541	3	3541	3	0.00
22/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2230	2	2230	2	0.00
22/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2557	3	2557	3	0.00
22/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2736	3	2736	3	0.00
22/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2169	2	2169	2	0.00
22/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3120	3	3120	3	0.00
22/08/2017	2032 On 03-May-18			Bond Future	9.48	91.5875	9.4763	91.5875	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
22/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4243	4	4243	4	0.00
22/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4284	4	4284	4	0.00
22/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4325	4	4325	4	0.00
22/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2611	3	2611	3	0.00
22/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2668	3	2668	3	0.00
22/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2640	3	2640	3	0.00
22/08/2017	2033 On 02-November-17			Bond Future	104.39	104.3900	104.3855	104.3900	5,174.00
22/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5695	6	5695	6	0.00
22/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5685	6	5685	6	0.00
22/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5705	6	5705	6	0.00
22/08/2017	2033 On 01-February-18			Bond Future	106.34	106.3437	106.3399	106.3437	0.00
22/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3310	3	3310	3	0.00
22/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3320	3	3320	3	0.00
22/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3300	3	3300	3	0.00
22/08/2017	2033 On 03-May-18			Bond Future	107.28	107.2842	107.2796	107.2842	0.00
22/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	410	0	410	0	0.00
22/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	420	0	420	0	0.00
22/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	430	0	430	0	0.00
22/08/2017	2037 On 02-November-17			Bond Future	9.71	92.0185	9.7090	92.0185	57,977.00
22/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1885	2	1885	2	0.00
22/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1922	2	1922	2	0.00
22/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1848	2	1848	2	0.00
22/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2318	2	2318	2	0.00
22/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2275	2	2275	2	0.00
22/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2233	2	2233	2	0.00

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22/08/2017	2037 On 01-February-18			Bond Future	9.77	89.4534	9.7716	89.4534	160.00
22/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3289	3	3289	3	0.00
22/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3207	3	3207	3	0.00
22/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3248	3	3248	3	0.00
22/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2907	3	2907	3	0.00
22/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2834	3	2834	3	0.00
22/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2870	3	2870	3	0.00
22/08/2017	2037 On 03-May-18			Bond Future	9.84	91.1289	9.8354	91.1289	0.00
22/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4409	5	4409	5	0.00
22/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4494	5	4494	5	0.00
22/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4452	5	4452	5	0.00
22/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3344	3	3344	3	0.00
22/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3377	3	3377	3	0.00
22/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3311	3	3311	3	0.00
22/08/2017	2038 On 02-November-17			Bond Future	130.53	130.5360	130.5301	130.5360	19,544.00
22/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6280	6	6280	6	0.00
22/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6290	6	6290	6	0.00
22/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6270	6	6270	6	0.00
22/08/2017	2038 On 01-February-18			Bond Future	131.45	131.4584	131.4529	131.4584	0.00
22/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5477	5	5477	5	0.00
22/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5497	5	5497	5	0.00
22/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5487	5	5487	5	0.00
22/08/2017	2038 On 03-May-18			Bond Future	133.97	133.9788	133.9725	133.9788	0.00
22/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1702	2	1702	2	0.00
22/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1682	2	1682	2	0.00
22/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1692	2	1692	2	0.00
22/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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22/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2040 On 02-November-17			Bond Future	9.81	95.3760	9.8098	95.3760	15,669.00
22/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1692	2	1692	2	0.00
22/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1657	2	1657	2	0.00
22/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1728	2	1728	2	0.00
22/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3023	3	3023	3	0.00
22/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	2972	3	2972	3	0.00
22/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2921	3	2921	3	0.00
22/08/2017	2040 On 01-February-18			Bond Future	9.87	92.6222	9.8734	92.6222	0.00
22/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3284	3	3284	3	0.00
22/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3368	4	3368	4	0.00
22/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3326	3	3326	3	0.00
22/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3271	3	3271	3	0.00
22/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3229	3	3229	3	0.00
22/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3312	3	3312	3	0.00
22/08/2017	2040 On 03-May-18			Bond Future	9.94	94.3570	9.9381	94.3570	0.00
22/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4731	5	4731	5	0.00
22/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4776	5	4776	5	0.00
22/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4687	5	4687	5	0.00
22/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3690	4	3690	4	0.00
22/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3654	4	3654	4	0.00
22/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3618	4	3618	4	0.00
22/08/2017	2044 On 02-November-17			Bond Future	9.85	92.3256	9.8486	92.3256	20,734.00
22/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1591	2	1591	2	0.00
22/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1660	2	1660	2	0.00
22/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1625	2	1625	2	0.00
22/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3170	3	3170	3	0.00
22/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3117	3	3117	3	0.00
22/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3223	3	3223	3	0.00
22/08/2017	2044 On 01-February-18			Bond Future	9.91	89.6410	9.9106	89.6410	0.00
22/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3265	3	3265	3	0.00
22/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3306	3	3306	3	0.00
22/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3348	3	3348	3	0.00
22/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3353	3	3353	3	0.00

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22/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3438	3	3438	3	0.00
22/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3396	3	3396	3	0.00
22/08/2017	2044 On 03-May-18			Bond Future	9.97	91.3199	9.9736	91.3199	0.00
22/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4827	5	4827	5	0.00
22/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4782	5	4782	5	0.00
22/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4737	5	4737	5	0.00
22/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3739	4	3739	4	0.00
22/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3776	4	3776	4	0.00
22/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3703	4	3703	4	0.00
22/08/2017	2046 On 02-November-17			Bond Future	123.89	123.8938	123.8886	123.8938	21,292.00
22/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12411	12	12411	12	0.00
22/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12431	12	12431	12	0.00
22/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12421	12	12421	12	0.00
22/08/2017	2046 On 01-February-18			Bond Future	126.21	126.2126	126.2081	126.2126	0.00
22/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6692	7	6692	7	0.00
22/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6702	7	6702	7	0.00
22/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6712	7	6712	7	0.00
22/08/2017	2046 On 03-May-18			Bond Future	127.01	127.0172	127.0117	127.0172	0.00
22/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	928	1	928	1	0.00
22/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	938	1	938	1	0.00
22/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	918	1	918	1	0.00
22/08/2017	2050 On 02-November-17			Bond Future	133.38	133.3869	133.3813	133.3869	22,532.00
22/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
22/08/2017	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
22/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11269	11	11269	11	0.00
22/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11279	11	11279	11	0.00
22/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11289	11	11289	11	0.00
22/08/2017	2050 On 01-February-18			Bond Future	134.19	134.1920	134.1872	134.1920	0.00
22/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6053	6	6053	6	0.00
22/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6043	6	6043	6	0.00
22/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6063	6	6063	6	0.00
22/08/2017	2050 On 03-May-18			Bond Future	136.76	136.7650	136.7590	136.7650	0.00
22/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1149	1	1149	1	0.00
22/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1139	1	1139	1	0.00
22/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1129	1	1129	1	0.00
22/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
22/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
22/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	AL37 On 02-November-17			Index Future	559.80	559.8250	559.8010	559.8250	0.00
22/08/2017	AL37 On 01-February-18			Index Future	570.09	570.1080	570.0860	570.1080	0.00
22/08/2017	AL37 On 03-May-18			Index Future	580.76	580.7880	580.7600	580.7880	0.00
22/08/2017	AL7T On 02-November-17			Index Future	644.16	644.5230	644.1570	644.5230	0.00
22/08/2017	AL7T On 01-February-18			Index Future	655.99	656.3620	655.9920	656.3620	0.00
22/08/2017	AL7T On 03-May-18			Index Future	668.27	668.6580	668.2740	668.6580	0.00
22/08/2017	ALBI On 02-November-17			Index Future	577.86	578.6590	577.8560	578.6590	616.00
22/08/2017	ALBI On 01-February-18			Index Future	588.47	589.2890	588.4730	589.2890	0.00
22/08/2017	ALBI On 03-May-18			Index Future	599.49	600.3280	599.4910	600.3280	0.00
22/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	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
22/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2017	EL28 On 02-November-17			Bond Future	127.94	127.9393	127.9361	127.9393	0.00
22/08/2017	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
22/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5944	6	5944	6	0.00
22/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5954	6	5954	6	0.00
22/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5934	6	5934	6	0.00
22/08/2017	EL28 On 01-February-18			Bond Future	130.33	130.3338	130.3312	130.3338	0.00
22/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1969	2	1969	2	0.00
22/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1979	2	1979	2	0.00
22/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1959	2	1959	2	0.00
22/08/2017	EL28 On 03-May-18			Bond Future	132.83	132.8327	132.8292	132.8327	0.00
22/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
22/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	351	0	351	0	0.00
22/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	361	0	361	0	0.00
22/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	371	0	371	0	0.00
22/08/2017	ES33 On 02-November-17			Bond Future	10.81	76.3903	10.8078	76.3903	9,466.00
22/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	845	1	845	1	0.00
22/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	907	1	907	1	0.00
22/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	783	1	783	1	0.00
22/08/2017	ES33 On 01-February-18			Bond Future	10.91	77.7933	10.9148	77.7933	0.00
22/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	448	1	448	1	0.00
22/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	507	1	507	1	0.00
22/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	566	1	566	1	0.00
22/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 03-May-18			Bond Future	11.02	75.4587	11.0180	75.4587	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
22/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1060	1	1060	1	0.00
22/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1175	1	1175	1	0.00
22/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1117	1	1117	1	0.00
22/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
22/08/2017	ES42 On 02-November-17			Bond Future	11.04	79.1371	11.0423	79.1371	7,957.00
22/08/2017	ES42 On 01-February-18			Bond Future	11.15	80.5903	11.1454	80.5903	0.00
22/08/2017	ES42 On 03-May-18			Bond Future	11.25	77.8384	11.2498	77.8384	0.00
22/08/2017	GOVI On 02-November-17			GOVI	576.55	577.3290	576.5460	577.3290	670.00
22/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	40860	5	40860	5	0.00
22/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	40960	5	40960	5	0.00
22/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	41060	5	41060	5	0.00
22/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 01-February-18			GOVI	587.14	587.9340	587.1390	587.9340	0.00
22/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	61090	7	61090	7	0.00
22/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	60990	7	60990	7	0.00
22/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	61190	7	61190	7	0.00
22/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 03-May-18			GOVI	598.13	598.9480	598.1320	598.9480	0.00
22/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	78620	9	78620	9	0.00
22/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	78420	9	78420	9	0.00
22/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	78520	9	78520	9	0.00
22/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
22/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
22/08/2017	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2017	IGOV On 02-November-17			Index Future	250.98	250.9890	250.9780	250.9890	1,163.00
22/08/2017	IGOV On 01-February-18			Index Future	255.68	255.6870	255.6770	255.6870	0.00
22/08/2017	IGOV On 03-May-18			Index Future	260.58	260.5890	260.5780	260.5890	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
22/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
22/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
22/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7636	99.7375	99.7636	0.00
22/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6335	99.6068	99.6335	0.00
22/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6972	99.6603	99.6972	0.00
22/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.75	99.7692	99.7545	99.7692	0.00
22/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7908	99.7658	99.7908	0.00
22/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.88	98.9127	98.8830	98.9127	0.00
22/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3858	98.3523	98.3858	0.00
22/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.22	98.2352	98.2200	98.2352	0.00
22/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.5000	98.4800	98.5000	0.00
22/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.77	98.7927	98.7665	98.7927	0.00
22/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.05	99.0852	99.0527	99.0852	0.00
22/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.36	99.4022	99.3632	99.4022	0.00
22/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3498	95.2995	95.3498	0.00
22/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.49	94.5480	94.4925	94.5480	0.00
22/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.66	93.7199	93.6646	93.7199	0.00
22/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.82	93.8741	93.8202	93.8741	0.00
22/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.00	96.0455	95.9977	96.0455	51.00
22/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.11	96.1474	96.1069	96.1474	0.00
22/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.29	97.3268	97.2948	97.3268	0.00
22/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.50	99.5203	99.4960	99.5203	0.00
22/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.04	94.0651	94.0416	94.0651	0.00
22/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.03	91.0584	91.0290	91.0584	0.00
22/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.77	89.7994	89.7707	89.7994	0.00
22/08/2017	IS10 On 21-September-26			Interest Rate Swap	91.94	91.9691	91.9442	91.9691	0.00
22/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.74	95.7565	95.7417	95.7565	0.00
22/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.29	94.2967	94.2928	94.2967	0.00
22/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.38	96.3677	96.3761	96.3677	0.00
22/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.12	100.0988	100.1152	100.0988	0.00
22/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/08/2017	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
22/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
22/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
22/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
22/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
22/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
22/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
22/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
22/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
22/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
22/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
22/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
22/08/2017	R023 On 02-November-17			Bond Future	7.83	101.0886	7.8316	101.0886	53,785.00
22/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	3096	3	3096	3	0.00
22/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	3135	3	3135	3	0.00
22/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3174	3	3174	3	0.00
22/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	41	0	41	0	0.00
22/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	39	0	39	0	0.00
22/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	43	0	43	0	0.00
22/08/2017	R023 On 01-February-18			Bond Future	7.86	102.9452	7.8594	102.9452	0.00
22/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2395	2	2395	2	0.00
22/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2425	2	2425	2	0.00
22/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2366	2	2366	2	0.00
22/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	539	1	539	1	0.00
22/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	528	1	528	1	0.00
22/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	518	1	518	1	0.00
22/08/2017	R023 On 03-May-18			Bond Future	7.87	100.9434	7.8748	100.9434	0.00
22/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2399	2	2399	2	0.00
22/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2451	2	2451	2	0.00
22/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2425	2	2425	2	0.00
22/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	835	1	835	1	0.00
22/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	847	1	847	1	0.00
22/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	859	1	859	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
22/08/2017	R035 On 02-November-17			Bond Future	9.60	95.7259	9.6016	95.7259	16,757.00
22/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	67	0	67	0	0.00
22/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	93	0	93	0	0.00
22/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	13	0	13	0	0.00
22/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 01-February-18			Bond Future	9.67	97.4842	9.6680	97.4842	0.00
22/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	486	1	486	1	0.00
22/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	642	1	642	1	0.00
22/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	564	1	564	1	0.00
22/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 03-May-18			Bond Future	9.73	94.8096	9.7283	94.8096	0.00
22/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1319	1	1319	1	0.00
22/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1395	2	1395	2	0.00
22/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1243	1	1243	1	0.00
22/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R186 On 02-November-17			Bond Future	8.56	116.1668	8.5568	116.1668	165,832.00
22/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2241	2	2241	2	0.00
22/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2828	3	2828	3	0.00
22/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2924	3	2924	3	0.00
22/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3421	3	3421	3	0.00
22/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2876	3	2876	3	0.00
22/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	678	1	678	1	0.00
22/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	486	0	486	0	5,000.00
22/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	642	1	642	1	0.00
22/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	949	1	949	1	3,750.00
22/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	660	1	660	1	0.00
22/08/2017	R186 On 01-February-18			Bond Future	8.60	113.0003	8.6041	113.0003	198.00
22/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1890	2	1890	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
22/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	403	0	403	0	1,460.00
22/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3764	4	3764	4	0.00
22/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4928	5	4928	5	0.00
22/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3590	4	3590	4	0.00
22/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2737	3	2737	3	0.00
22/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3677	4	3677	4	0.00
22/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3633	4	3633	4	0.00
22/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1199	1	1199	1	6,200.00
22/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	783	1	783	1	820.00
22/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1280	1	1280	1	0.00
22/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1782	2	1782	2	820.00
22/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1239	1	1239	1	0.00
22/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1259	1	1259	1	0.00
22/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2577	3	2577	3	0.00
22/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6214	6	6214	6	0.00
22/08/2017	R186 On 03-May-18			Bond Future	8.65	115.1169	8.6491	115.1169	0.00
22/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3793	4	3793	4	0.00
22/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3754	4	3754	4	0.00
22/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3716	4	3716	4	0.00
22/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2032	2	2032	2	0.00
22/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2057	2	2057	2	0.00
22/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2008	2	2008	2	0.00
22/08/2017	R197 On 02-November-17			Bond Future	301.19	301.2076	301.1939	301.2076	2,350.00
22/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3966	4	3966	4	0.00
22/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3956	4	3956	4	0.00
22/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3976	4	3976	4	0.00
22/08/2017	R197 On 01-February-18			Bond Future	299.78	299.7963	299.7842	299.7963	0.00
22/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1876	2	1876	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
22/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1886	2	1886	2	0.00
22/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1896	2	1896	2	0.00
22/08/2017	R197 On 03-May-18			Bond Future	305.53	305.5445	305.5300	305.5445	0.00
22/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1090	1	1090	1	0.00
22/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1070	1	1070	1	0.00
22/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1080	1	1080	1	0.00
22/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 02-November-17			Bond Future	241.40	241.4144	241.4043	241.4144	28,758.00
22/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12496	12	12496	12	0.00
22/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12506	12	12506	12	0.00
22/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12486	12	12486	12	0.00
22/08/2017	R202 On 01-February-18			Bond Future	242.18	242.1890	242.1800	242.1890	0.00
22/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6890	7	6890	7	0.00
22/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6880	7	6880	7	0.00
22/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6900	7	6900	7	0.00
22/08/2017	R202 On 03-May-18			Bond Future	246.82	246.8324	246.8217	246.8324	0.00
22/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	668	1	668	1	0.00
22/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	648	1	648	1	0.00
22/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	658	1	658	1	0.00
22/08/2017	R204 On 02-November-17			Bond Future	6.93	104.1463	6.9323	104.1463	47,386.00
22/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	870	1	870	1	0.00
22/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	881	1	881	1	0.00
22/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	860	1	860	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
22/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R204 On 01-February-18			Bond Future	6.78	102.0210	6.7826	102.0210	0.00
22/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	445	0	445	0	0.00
22/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	459	0	459	0	0.00
22/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	452	0	452	0	0.00
22/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	52	0	52	0	0.00
22/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	50	0	50	0	0.00
22/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	53	0	53	0	0.00
22/08/2017	R204 On 03-May-18			Bond Future	6.46	103.9319	6.4612	103.9319	0.00
22/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	427	0	427	0	0.00
22/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	432	0	432	0	0.00
22/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	422	0	422	0	0.00
22/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	48	0	48	0	0.00
22/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	47	0	47	0	0.00
22/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	46	0	46	0	0.00
22/08/2017	R207 On 02-November-17			Bond Future	7.27	102.2381	7.2675	102.2381	40,855.00
22/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1505	2	1505	2	0.00
22/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1544	2	1544	2	0.00
22/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1524	2	1524	2	0.00
22/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
22/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
22/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
22/08/2017	R207 On 01-February-18			Bond Future	7.24	100.4747	7.2397	100.4747	0.00
22/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	817	1	817	1	0.00
22/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	844	1	844	1	0.00
22/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	831	1	831	1	0.00
22/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	178	0	178	0	0.00
22/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	170	0	170	0	0.00
22/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	174	0	174	0	0.00
22/08/2017	R207 On 03-May-18			Bond Future	7.20	102.3567	7.1959	102.3567	0.00
22/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	850	1	850	1	0.00
22/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	839	1	839	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
22/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	828	1	828	1	0.00
22/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	255	0	255	0	0.00
22/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	260	0	260	0	0.00
22/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	251	0	251	0	0.00
22/08/2017	R208 On 02-November-17			Bond Future	7.42	98.7269	7.4215	98.7269	32,544.00
22/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2246	2	2246	2	0.00
22/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2218	2	2218	2	0.00
22/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2190	2	2190	2	0.00
22/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	6	0	6	0	0.00
22/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	6	0	6	0	0.00
22/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	5	0	5	0	0.00
22/08/2017	R208 On 01-February-18			Bond Future	7.42	100.5401	7.4221	100.5401	0.00
22/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1414	1	1414	1	0.00
22/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1435	1	1435	1	0.00
22/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1394	1	1394	1	0.00
22/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	288	0	288	0	0.00
22/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	281	0	281	0	0.00
22/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	275	0	275	0	0.00
22/08/2017	R208 On 03-May-18			Bond Future	7.41	99.0219	7.4074	99.0219	0.00
22/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1365	1	1365	1	0.00
22/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1400	1	1400	1	0.00
22/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1382	1	1382	1	0.00
22/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	435	0	435	0	0.00
22/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	442	0	442	0	0.00
22/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	450	0	450	0	0.00
22/08/2017	R209 On 02-November-17			Bond Future	9.57	72.3616	9.5654	72.3616	102,276.00
22/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1507	2	1507	2	0.00
22/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3443	4	3443	4	0.00
22/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1571	2	1571	2	0.00
22/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2335	2	2335	2	0.00
22/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1539	2	1539	2	0.00
22/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1704	2	1704	2	0.00
22/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	976	1	976	1	1,350.00
22/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	381	0	381	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
22/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6571	7	6571	7	0.00
22/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	22	0	22	0	2,800.00
22/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2889	3	2889	3	0.00
22/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1114	1	1114	1	6,500.00
22/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1776	2	1776	2	0.00
22/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1606	2	1606	2	1,350.00
22/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2579	2	2579	2	0.00
22/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9304	9	9304	9	0.00
22/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	827	1	827	1	1,350.00
22/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4323	4	4323	4	0.00
22/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	116	0	116	0	1,300.00
22/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1812	2	1812	2	0.00
22/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	618	1	618	1	3,360.00
22/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1741	2	1741	2	0.00
22/08/2017	R209 On 01-February-18			Bond Future	9.62	73.6906	9.6225	73.6906	0.00
22/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2797	3	2797	3	0.00
22/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4341	4	4341	4	0.00
22/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2867	3	2867	3	0.00
22/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2832	3	2832	3	0.00
22/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3917	4	3917	4	0.00
22/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1480	1	1480	1	7,500.00
22/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1279	1	1279	1	3,000.00
22/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2190	2	2190	2	0.00
22/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2220	2	2220	2	0.00
22/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2160	2	2160	2	0.00
22/08/2017	R209 On 03-May-18			Bond Future	9.68	71.9214	9.6774	71.9214	0.00
22/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3771	4	3771	4	0.00
22/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3808	4	3808	4	0.00
22/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3735	4	3735	4	0.00
22/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2680	3	2680	3	0.00
22/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2625	3	2625	3	0.00
22/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2652	3	2652	3	0.00
22/08/2017	R210 On 02-November-17			Bond Future	186.13	186.1337	186.1254	186.1337	2,179.00
22/08/2017	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
22/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5945	6	5945	6	0.00
22/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5965	6	5965	6	0.00
22/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5955	6	5955	6	0.00
22/08/2017	R210 On 01-February-18			Bond Future	189.61	189.6173	189.6100	189.6173	0.00
22/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2770	3	2770	3	0.00
22/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2760	3	2760	3	0.00
22/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2750	3	2750	3	0.00
22/08/2017	R210 On 03-May-18			Bond Future	190.80	190.8042	190.7954	190.8042	0.00
22/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	655	1	655	1	0.00
22/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	645	1	645	1	0.00
22/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	665	1	665	1	0.00
22/08/2017	R212 On 02-November-17			Bond Future	151.04	151.0436	151.0368	151.0436	4,282.00
22/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1373	1	1373	1	0.00
22/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1383	1	1383	1	0.00
22/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1363	1	1363	1	0.00
22/08/2017	R212 On 01-February-18			Bond Future	151.80	151.8106	151.8045	151.8106	0.00
22/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2885	3	2885	3	0.00
22/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2895	3	2895	3	0.00
22/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2905	3	2905	3	0.00
22/08/2017	R212 On 03-May-18			Bond Future	154.71	154.7214	154.7140	154.7214	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
22/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	434	0	434	0	0.00
22/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	414	0	414	0	0.00
22/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	424	0	424	0	0.00
22/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
22/08/2017	R213 On 02-November-17			Bond Future	9.23	84.5339	9.2254	84.5339	63,381.00
22/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2013	2	2013	2	0.00
22/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2052	2	2052	2	0.00
22/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1975	2	1975	2	0.00
22/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1215	1	1215	1	0.00
22/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1187	1	1187	1	0.00
22/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1160	1	1160	1	0.00
22/08/2017	R213 On 01-February-18			Bond Future	9.28	86.0866	9.2838	86.0866	0.00
22/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2931	3	2931	3	0.00
22/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2894	3	2894	3	0.00
22/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2857	3	2857	3	0.00
22/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2005	2	2005	2	0.00
22/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2033	2	2033	2	0.00
22/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	1977	2	1977	2	0.00
22/08/2017	R213 On 03-May-18			Bond Future	9.34	84.1493	9.3359	84.1493	0.00
22/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3854	4	3854	4	0.00
22/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3891	4	3891	4	0.00
22/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3929	4	3929	4	0.00
22/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2365	2	2365	2	0.00
22/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2417	2	2417	2	0.00
22/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2391	2	2391	2	0.00
22/08/2017	R214 On 02-November-17			Bond Future	9.71	72.0020	9.7067	72.0020	44,022.00
22/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1330	1	1330	1	0.00
22/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1390	1	1390	1	0.00
22/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1360	1	1360	1	0.00
22/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2179	2	2179	2	0.00
22/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2220	2	2220	2	0.00
22/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2138	2	2138	2	0.00

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22/08/2017	R214 On 01-February-18			Bond Future	9.77	73.3244	9.7664	73.3244	0.00
22/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2838	3	2838	3	0.00
22/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2910	3	2910	3	0.00
22/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2874	3	2874	3	0.00
22/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2439	2	2439	2	0.00
22/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2407	2	2407	2	0.00
22/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2471	2	2471	2	0.00
22/08/2017	R214 On 03-May-18			Bond Future	9.82	71.4017	9.8206	71.4017	0.00
22/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3940	4	3940	4	0.00
22/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3977	4	3977	4	0.00
22/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3903	4	3903	4	0.00
22/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2897	3	2897	3	0.00
22/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2868	3	2868	3	0.00
22/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2839	3	2839	3	0.00
22/08/2017	R248 On 02-November-17			Bond Future	9.81	91.6787	9.8092	91.6787	75,989.00
22/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1669	2	1669	2	0.00
22/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1633	2	1633	2	0.00
22/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1597	2	1597	2	0.00
22/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3102	3	3102	3	0.00
22/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2994	3	2994	3	0.00
22/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3048	3	3048	3	0.00
22/08/2017	R248 On 01-February-18			Bond Future	9.87	93.3625	9.8721	93.3625	170.00
22/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3571	4	3571	4	0.00
22/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3660	4	3660	4	0.00
22/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3615	4	3615	4	0.00
22/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3415	3	3415	3	0.00
22/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3332	3	3332	3	0.00
22/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3374	3	3374	3	0.00
22/08/2017	R248 On 03-May-18			Bond Future	9.93	90.6741	9.9294	90.6741	0.00
22/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4975	5	4975	5	0.00
22/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4929	5	4929	5	0.00
22/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4883	5	4883	5	0.00
22/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3822	4	3822	4	0.00
22/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3860	4	3860	4	0.00

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22/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3784	4	3784	4	0.00