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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
23/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	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
23/08/2017	2025 On 02-November-17			Bond Future	129.66	129.6768	129.6611	129.6768	2,291.00
23/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3309	3	3309	3	0.00
23/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3319	3	3319	3	0.00
23/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3299	3	3299	3	0.00
23/08/2017	2025 On 01-February-18			Bond Future	130.74	130.7526	130.7365	130.7526	0.00
23/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3163	3	3163	3	0.00
23/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3143	3	3143	3	0.00
23/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3153	3	3153	3	0.00
23/08/2017	2025 On 03-May-18			Bond Future	133.24	133.2587	133.2414	133.2587	0.00
23/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	21	0	21	0	0.00
23/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	31	0	31	0	0.00
23/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	41	0	41	0	0.00
23/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2029 On 02-November-17			Bond Future	100.20	100.2078	100.1956	100.2078	1,370.00
23/08/2017	2029 On 01-February-18			Bond Future	102.07	102.0839	102.0714	102.0839	0.00
23/08/2017	2029 On 03-May-18			Bond Future	103.00	103.0125	102.9991	103.0125	0.00
23/08/2017	2030 On 02-November-17			Bond Future	9.16	94.0269	9.1620	94.0269	56,015.00
23/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1207	2	1207	2	0.00
23/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1274	2	1274	2	0.00
23/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1341	2	1341	2	0.00
23/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 01-February-18			Bond Future	9.22	91.7493	9.2182	91.7493	0.00
23/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1081	1	1081	1	0.00
23/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1147	1	1147	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
23/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1014	1	1014	1	0.00
23/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 03-May-18			Bond Future	9.28	93.4669	9.2758	93.4669	0.00
23/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1404	2	1404	2	0.00
23/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1533	2	1533	2	0.00
23/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1468	2	1468	2	0.00
23/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2032 On 02-November-17			Bond Future	9.41	92.1811	9.4071	92.1811	33,318.00
23/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2011	2	2011	2	0.00
23/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2051	2	2051	2	0.00
23/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2091	2	2091	2	0.00
23/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1417	1	1417	1	0.00
23/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1481	1	1481	1	0.00
23/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1449	1	1449	1	0.00
23/08/2017	2032 On 01-February-18			Bond Future	9.47	93.8744	9.4692	93.8744	0.00
23/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2109	2	2109	2	7,800.00
23/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3079	3	3079	3	0.00
23/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1805	2	1805	2	7,500.00
23/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3040	3	3040	3	0.00
23/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3001	3	3001	3	0.00
23/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2624	3	2624	3	750.00
23/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2446	3	2446	3	6,800.00
23/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2391	2	2391	2	0.00
23/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3769	4	3769	4	0.00
23/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2423	2	2423	2	0.00
23/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2762	3	2762	3	0.00
23/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2945	3	2945	3	0.00
23/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2359	2	2359	2	0.00
23/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3337	3	3337	3	0.00
23/08/2017	2032 On 03-May-18			Bond Future	9.53	91.4745	9.5289	91.4745	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
23/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4000	4	4000	4	0.00
23/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4040	4	4040	4	0.00
23/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4080	4	4080	4	0.00
23/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2741	3	2741	3	0.00
23/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2800	3	2800	3	0.00
23/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2770	3	2770	3	0.00
23/08/2017	2033 On 02-November-17			Bond Future	104.37	104.3855	104.3733	104.3855	5,174.00
23/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5707	6	5707	6	0.00
23/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5697	6	5697	6	0.00
23/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5717	6	5717	6	0.00
23/08/2017	2033 On 01-February-18			Bond Future	106.33	106.3399	106.3272	106.3399	0.00
23/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3323	3	3323	3	0.00
23/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3333	3	3333	3	0.00
23/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3313	3	3313	3	0.00
23/08/2017	2033 On 03-May-18			Bond Future	107.27	107.2796	107.2660	107.2796	0.00
23/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	424	0	424	0	0.00
23/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	434	0	434	0	0.00
23/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	444	0	444	0	0.00
23/08/2017	2037 On 02-November-17			Bond Future	9.76	91.8201	9.7633	91.8201	58,777.00
23/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1690	2	1690	2	0.00
23/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1725	2	1725	2	0.00
23/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1655	2	1655	2	0.00
23/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2554	2	2554	2	0.00
23/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2509	2	2509	2	0.00
23/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2464	2	2464	2	0.00

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23/08/2017	2037 On 01-February-18			Bond Future	9.83	89.2517	9.8276	89.2517	160.00
23/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3044	3	3044	3	0.00
23/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2965	3	2965	3	0.00
23/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3004	3	3004	3	0.00
23/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3102	3	3102	3	0.00
23/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3025	3	3025	3	0.00
23/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3064	3	3064	3	0.00
23/08/2017	2037 On 03-May-18			Bond Future	9.89	90.9225	9.8932	90.9225	0.00
23/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4149	4	4149	4	0.00
23/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4231	4	4231	4	0.00
23/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4190	4	4190	4	0.00
23/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3527	3	3527	3	0.00
23/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3562	3	3562	3	0.00
23/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3493	3	3493	3	0.00
23/08/2017	2038 On 02-November-17			Bond Future	130.51	130.5301	130.5135	130.5301	19,544.00
23/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6297	6	6297	6	0.00
23/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6307	6	6307	6	0.00
23/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6287	6	6287	6	0.00
23/08/2017	2038 On 01-February-18			Bond Future	131.44	131.4529	131.4357	131.4529	0.00
23/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5494	5	5494	5	0.00
23/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5514	5	5514	5	0.00
23/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5504	5	5504	5	0.00
23/08/2017	2038 On 03-May-18			Bond Future	133.95	133.9725	133.9541	133.9725	0.00
23/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1684	2	1684	2	0.00
23/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1664	2	1664	2	0.00
23/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1674	2	1674	2	0.00
23/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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23/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2040 On 02-November-17			Bond Future	9.86	95.1212	9.8641	95.1212	15,719.00
23/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1488	2	1488	2	0.00
23/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1455	2	1455	2	0.00
23/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1521	2	1521	2	0.00
23/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3279	3	3279	3	0.00
23/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3225	3	3225	3	0.00
23/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3171	3	3171	3	0.00
23/08/2017	2040 On 01-February-18			Bond Future	9.93	92.3632	9.9293	92.3632	0.00
23/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3079	3	3079	3	0.00
23/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3161	3	3161	3	0.00
23/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3120	3	3120	3	0.00
23/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3530	3	3530	3	0.00
23/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3487	3	3487	3	0.00
23/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3572	3	3572	3	0.00
23/08/2017	2040 On 03-May-18			Bond Future	10.00	94.0921	9.9958	94.0921	0.00
23/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4454	5	4454	5	0.00
23/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4497	5	4497	5	0.00
23/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4411	5	4411	5	0.00
23/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3888	4	3888	4	0.00
23/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3851	4	3851	4	0.00
23/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3813	4	3813	4	0.00
23/08/2017	2044 On 02-November-17			Bond Future	9.90	92.0686	9.9029	92.0686	20,734.00
23/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1397	2	1397	2	0.00
23/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1460	2	1460	2	0.00
23/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1428	2	1428	2	0.00
23/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3433	3	3433	3	0.00
23/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3378	3	3378	3	0.00
23/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3490	3	3490	3	0.00
23/08/2017	2044 On 01-February-18			Bond Future	9.97	89.3796	9.9665	89.3796	0.00
23/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3065	3	3065	3	0.00
23/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3106	3	3106	3	0.00
23/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3147	3	3147	3	0.00
23/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3621	3	3621	3	0.00

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23/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3708	3	3708	3	0.00
23/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3664	3	3664	3	0.00
23/08/2017	2044 On 03-May-18			Bond Future	10.03	91.0527	10.0312	91.0527	0.00
23/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4549	5	4549	5	0.00
23/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4506	5	4506	5	0.00
23/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4463	5	4463	5	0.00
23/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3942	4	3942	4	0.00
23/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3980	4	3980	4	0.00
23/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3903	4	3903	4	0.00
23/08/2017	2046 On 02-November-17			Bond Future	123.62	123.8886	123.6232	123.8886	21,292.00
23/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12677	12	12677	12	0.00
23/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12697	12	12697	12	0.00
23/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12687	12	12687	12	0.00
23/08/2017	2046 On 01-February-18			Bond Future	125.94	126.2081	125.9376	126.2081	0.00
23/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6962	7	6962	7	0.00
23/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6972	7	6972	7	0.00
23/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6982	7	6982	7	0.00
23/08/2017	2046 On 03-May-18			Bond Future	126.74	127.0117	126.7352	127.0117	0.00
23/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	1205	1	1205	1	0.00
23/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	1215	1	1215	1	0.00
23/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	1195	1	1195	1	0.00
23/08/2017	2050 On 02-November-17			Bond Future	133.37	133.3813	133.3650	133.3813	22,382.00
23/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
23/08/2017	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
23/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11285	11	11285	11	0.00
23/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11295	11	11295	11	0.00
23/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11305	11	11305	11	0.00
23/08/2017	2050 On 01-February-18			Bond Future	134.17	134.1872	134.1708	134.1872	0.00
23/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6069	6	6069	6	0.00
23/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6059	6	6059	6	0.00
23/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6079	6	6079	6	0.00
23/08/2017	2050 On 03-May-18			Bond Future	136.74	136.7590	136.7415	136.7590	0.00
23/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1131	1	1131	1	0.00
23/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1121	1	1121	1	0.00
23/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1111	1	1111	1	0.00
23/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
23/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
23/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	AL37 On 02-November-17			Index Future	559.09	559.8010	559.0910	559.8010	0.00
23/08/2017	AL37 On 01-February-18			Index Future	569.36	570.0860	569.3620	570.0860	0.00
23/08/2017	AL37 On 03-May-18			Index Future	580.02	580.7600	580.0230	580.7600	0.00
23/08/2017	AL7T On 02-November-17			Index Future	642.25	644.1570	642.2520	644.1570	0.00
23/08/2017	AL7T On 01-February-18			Index Future	654.05	655.9920	654.0500	655.9920	0.00
23/08/2017	AL7T On 03-May-18			Index Future	666.30	668.2740	666.2960	668.2740	0.00
23/08/2017	ALBI On 02-November-17			Index Future	575.77	577.8560	575.7700	577.8560	616.00
23/08/2017	ALBI On 01-February-18			Index Future	586.35	588.4730	586.3470	588.4730	0.00
23/08/2017	ALBI On 03-May-18			Index Future	597.33	599.4910	597.3250	599.4910	0.00
23/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	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
23/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2017	EL28 On 02-November-17			Bond Future	127.93	127.9361	127.9274	127.9361	0.00
23/08/2017	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
23/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5953	6	5953	6	0.00
23/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5963	6	5963	6	0.00
23/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5943	6	5943	6	0.00
23/08/2017	EL28 On 01-February-18			Bond Future	130.32	130.3312	130.3223	130.3312	0.00
23/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1978	2	1978	2	0.00
23/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1988	2	1988	2	0.00
23/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1968	2	1968	2	0.00
23/08/2017	EL28 On 03-May-18			Bond Future	132.82	132.8292	132.8192	132.8292	0.00
23/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
23/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	361	0	361	0	0.00
23/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	371	0	371	0	0.00
23/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	381	0	381	0	0.00
23/08/2017	ES33 On 02-November-17			Bond Future	10.86	76.2405	10.8610	76.2405	9,466.00
23/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1167	1	1167	1	0.00
23/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1229	1	1229	1	0.00
23/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1105	1	1105	1	0.00
23/08/2017	ES33 On 01-February-18			Bond Future	10.97	77.6410	10.9698	77.6410	0.00
23/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	120	0	120	0	0.00
23/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	179	1	179	1	0.00
23/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	238	1	238	1	0.00
23/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 03-May-18			Bond Future	11.07	75.3028	11.0749	75.3028	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
23/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	726	1	726	1	0.00
23/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	841	1	841	1	0.00
23/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	783	1	783	1	0.00
23/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
23/08/2017	ES42 On 02-November-17			Bond Future	11.10	78.9328	11.0955	78.9328	7,957.00
23/08/2017	ES42 On 01-February-18			Bond Future	11.20	80.3824	11.2004	80.3824	0.00
23/08/2017	ES42 On 03-May-18			Bond Future	11.31	77.6259	11.3067	77.6259	0.00
23/08/2017	GOVI On 02-November-17			GOVI	574.46	576.5460	574.4580	576.5460	670.00
23/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	19980	4	19980	4	0.00
23/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	20080	4	20080	4	0.00
23/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	20180	4	20180	4	0.00
23/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 01-February-18			GOVI	585.01	587.1390	585.0110	587.1390	0.00
23/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	39810	6	39810	6	0.00
23/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	39710	6	39710	6	0.00
23/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	39910	6	39910	6	0.00
23/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 03-May-18			GOVI	595.97	598.1320	595.9650	598.1320	0.00
23/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	56950	8	56950	8	0.00
23/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	56750	8	56750	8	0.00
23/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	56850	8	56850	8	0.00
23/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
23/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
23/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2017	IGOV On 02-November-17			Index Future	250.94	250.9780	250.9360	250.9780	1,163.00
23/08/2017	IGOV On 01-February-18			Index Future	255.63	255.6770	255.6340	255.6770	0.00
23/08/2017	IGOV On 03-May-18			Index Future	260.53	260.5780	260.5320	260.5780	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
23/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
23/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
23/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7375	99.7374	99.7375	0.00
23/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6068	99.6067	99.6068	0.00
23/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6603	99.6605	99.6603	0.00
23/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.75	99.7545	99.7547	99.7545	0.00
23/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7658	99.7656	99.7658	0.00
23/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.88	98.8830	98.8831	98.8830	0.00
23/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3523	98.3524	98.3523	0.00
23/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.22	98.2200	98.2203	98.2200	0.00
23/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
23/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.77	98.7665	98.7668	98.7665	0.00
23/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.05	99.0527	99.0532	99.0527	0.00
23/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.36	99.3632	99.3637	99.3632	0.00
23/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.30	95.2995	95.2995	95.2995	0.00
23/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.49	94.4925	94.4924	94.4925	0.00
23/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.66	93.6646	93.6644	93.6646	0.00
23/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.82	93.8202	93.8199	93.8202	0.00
23/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.00	95.9977	95.9974	95.9977	51.00
23/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.11	96.1069	96.1063	96.1069	0.00
23/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.29	97.2948	97.2943	97.2948	0.00
23/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.50	99.4960	99.4954	99.4960	0.00
23/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.04	94.0416	94.0401	94.0416	0.00
23/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.03	91.0290	91.0274	91.0290	0.00
23/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.77	89.7707	89.7690	89.7707	0.00
23/08/2017	IS10 On 21-September-26			Interest Rate Swap	91.94	91.9442	91.9425	91.9442	0.00
23/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.74	95.7417	95.7400	95.7417	0.00
23/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.29	94.2928	94.2910	94.2928	0.00
23/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.37	96.3761	96.3743	96.3761	0.00
23/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.11	100.1152	100.1135	100.1152	0.00
23/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2017	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
23/08/2017	JBAF On	20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/08/2017	JBAF On	18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
23/08/2017	JBAF On	15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
23/08/2017	JBAF On	20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
23/08/2017	JBAF On	17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
23/08/2017	JBAF On	21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
23/08/2017	JBAF On	20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
23/08/2017	JBAF On	20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
23/08/2017	JBAF On	19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
23/08/2017	JBAF On	19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/08/2017	JBAF On	19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
23/08/2017	JBAF On	20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
23/08/2017	JBAF On	19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
23/08/2017	R023 On	02-November-17			Bond Future	7.87	101.0894	7.8675	101.0894	53,785.00
23/08/2017	R023 On	02-November-17	8.56	Call	Bond Future	2948	3	2948	3	0.00
23/08/2017	R023 On	02-November-17	8.57	Call	Bond Future	2987	3	2987	3	0.00
23/08/2017	R023 On	02-November-17	8.58	Call	Bond Future	3025	3	3025	3	0.00
23/08/2017	R023 On	02-November-17	8.57	Put	Bond Future	46	0	46	0	0.00
23/08/2017	R023 On	02-November-17	8.58	Put	Bond Future	43	0	43	0	0.00
23/08/2017	R023 On	02-November-17	8.56	Put	Bond Future	48	0	48	0	0.00
23/08/2017	R023 On	01-February-18			Bond Future	7.90	102.9465	7.8975	102.9465	0.00
23/08/2017	R023 On	01-February-18	8.32	Call	Bond Future	2289	2	2289	2	0.00
23/08/2017	R023 On	01-February-18	8.33	Call	Bond Future	2318	2	2318	2	0.00
23/08/2017	R023 On	01-February-18	8.31	Call	Bond Future	2260	2	2260	2	0.00
23/08/2017	R023 On	01-February-18	8.31	Put	Bond Future	590	1	590	1	0.00
23/08/2017	R023 On	01-February-18	8.32	Put	Bond Future	578	1	578	1	0.00
23/08/2017	R023 On	01-February-18	8.33	Put	Bond Future	567	1	567	1	0.00
23/08/2017	R023 On	03-May-18			Bond Future	7.92	100.9437	7.9152	100.9437	0.00
23/08/2017	R023 On	03-May-18	8.27	Call	Bond Future	2301	2	2301	2	0.00
23/08/2017	R023 On	03-May-18	8.29	Call	Bond Future	2352	2	2352	2	0.00
23/08/2017	R023 On	03-May-18	8.28	Call	Bond Future	2327	2	2327	2	0.00
23/08/2017	R023 On	03-May-18	8.29	Put	Bond Future	894	1	894	1	0.00
23/08/2017	R023 On	03-May-18	8.28	Put	Bond Future	907	1	907	1	0.00
23/08/2017	R023 On	03-May-18	8.27	Put	Bond Future	920	1	920	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
23/08/2017	R035 On 02-November-17			Bond Future	9.66	95.5672	9.6560	95.5672	18,280.00
23/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	525	0	525	0	0.00
23/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	445	0	445	0	0.00
23/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	366	0	366	0	0.00
23/08/2017	R035 On 01-February-18			Bond Future	9.72	97.3228	9.7242	97.3228	0.00
23/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	46	0	46	0	0.00
23/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	202	1	202	1	0.00
23/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	124	1	124	1	0.00
23/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 03-May-18			Bond Future	9.79	94.6442	9.7863	94.6442	0.00
23/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	871	1	871	1	0.00
23/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	947	1	947	1	0.00
23/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	795	1	795	1	0.00
23/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R186 On 02-November-17			Bond Future	8.61	116.1003	8.6070	116.1003	164,777.00
23/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2009	2	2009	2	0.00
23/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2570	3	2570	3	0.00
23/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3143	3	3143	3	0.00
23/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2662	3	2662	3	0.00
23/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2616	3	2616	3	0.00
23/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	757	1	757	1	0.00
23/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	718	1	718	1	0.00
23/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	546	0	546	0	5,000.00
23/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1054	1	1054	1	3,750.00
23/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	738	1	738	1	0.00
23/08/2017	R186 On 01-February-18			Bond Future	8.66	112.9331	8.6563	112.9331	198.00
23/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1738	2	1738	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
23/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	355	0	355	0	1,460.00
23/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3554	4	3554	4	0.00
23/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4682	5	4682	5	0.00
23/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3385	4	3385	4	0.00
23/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3469	4	3469	4	0.00
23/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2563	3	2563	3	0.00
23/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3427	4	3427	4	0.00
23/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1332	1	1332	1	6,200.00
23/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	879	1	879	1	820.00
23/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1419	1	1419	1	0.00
23/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1951	2	1951	2	820.00
23/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1397	1	1397	1	0.00
23/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1375	1	1375	1	0.00
23/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2769	3	2769	3	0.00
23/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6510	6	6510	6	0.00
23/08/2017	R186 On 03-May-18			Bond Future	8.70	115.0472	8.7036	115.0472	0.00
23/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3611	4	3611	4	0.00
23/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3573	4	3573	4	0.00
23/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3536	4	3536	4	0.00
23/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2200	2	2200	2	0.00
23/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2226	2	2226	2	0.00
23/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2175	2	2175	2	0.00
23/08/2017	R197 On 02-November-17			Bond Future	301.16	301.1939	301.1553	301.1939	2,350.00
23/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4005	4	4005	4	0.00
23/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3995	4	3995	4	0.00
23/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4015	4	4015	4	0.00
23/08/2017	R197 On 01-February-18			Bond Future	299.74	299.7842	299.7445	299.7842	0.00
23/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1915	2	1915	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
23/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1925	2	1925	2	0.00
23/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1935	2	1935	2	0.00
23/08/2017	R197 On 03-May-18			Bond Future	305.49	305.5300	305.4877	305.5300	0.00
23/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1048	1	1048	1	0.00
23/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1028	1	1028	1	0.00
23/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1038	1	1038	1	0.00
23/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 02-November-17			Bond Future	241.38	241.4043	241.3759	241.4043	28,758.00
23/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12524	12	12524	12	0.00
23/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12534	13	12534	13	0.00
23/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12514	12	12514	12	0.00
23/08/2017	R202 On 01-February-18			Bond Future	242.15	242.1800	242.1507	242.1800	0.00
23/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6919	7	6919	7	0.00
23/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6909	7	6909	7	0.00
23/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6929	7	6929	7	0.00
23/08/2017	R202 On 03-May-18			Bond Future	246.79	246.8217	246.7904	246.8217	0.00
23/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	700	1	700	1	0.00
23/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	680	1	680	1	0.00
23/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	690	1	690	1	0.00
23/08/2017	R204 On 02-November-17			Bond Future	6.93	104.1578	6.9294	104.1578	47,386.00
23/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	873	1	873	1	0.00
23/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	884	1	884	1	0.00
23/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	863	1	863	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
23/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R204 On 01-February-18			Bond Future	6.78	102.0331	6.7789	102.0331	0.00
23/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	445	0	445	0	0.00
23/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	459	0	459	0	0.00
23/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	452	0	452	0	0.00
23/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	49	0	49	0	0.00
23/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	47	0	47	0	0.00
23/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	50	0	50	0	0.00
23/08/2017	R204 On 03-May-18			Bond Future	6.46	103.9433	6.4557	103.9433	0.00
23/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	431	0	431	0	0.00
23/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	436	0	436	0	0.00
23/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	426	0	426	0	0.00
23/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	49	0	49	0	0.00
23/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	48	0	48	0	0.00
23/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	47	0	47	0	0.00
23/08/2017	R207 On 02-November-17			Bond Future	7.30	102.2156	7.3010	102.2156	40,525.00
23/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1438	2	1438	2	0.00
23/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1477	2	1477	2	0.00
23/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1458	2	1458	2	0.00
23/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
23/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
23/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
23/08/2017	R207 On 01-February-18			Bond Future	7.28	100.4522	7.2778	100.4522	0.00
23/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	763	1	763	1	0.00
23/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	789	1	789	1	0.00
23/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	776	1	776	1	0.00
23/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	192	0	192	0	0.00
23/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	182	0	182	0	0.00
23/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	187	0	187	0	0.00
23/08/2017	R207 On 03-May-18			Bond Future	7.24	102.3327	7.2400	102.3327	0.00
23/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	799	1	799	1	0.00
23/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	788	1	788	1	0.00

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23/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	778	1	778	1	0.00
23/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	273	0	273	0	0.00
23/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	278	0	278	0	0.00
23/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	269	0	269	0	0.00
23/08/2017	R208 On 02-November-17			Bond Future	7.45	98.7112	7.4534	98.7112	32,544.00
23/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2153	2	2153	2	0.00
23/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2126	2	2126	2	0.00
23/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2098	2	2098	2	0.00
23/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	6	0	6	0	0.00
23/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	7	0	7	0	0.00
23/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	6	0	6	0	0.00
23/08/2017	R208 On 01-February-18			Bond Future	7.46	100.5245	7.4568	100.5245	0.00
23/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1337	1	1337	1	0.00
23/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1357	1	1357	1	0.00
23/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1317	1	1317	1	0.00
23/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	306	0	306	0	0.00
23/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	299	0	299	0	0.00
23/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	292	0	292	0	0.00
23/08/2017	R208 On 03-May-18			Bond Future	7.45	99.0050	7.4454	99.0050	0.00
23/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1293	1	1293	1	0.00
23/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1327	1	1327	1	0.00
23/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1310	1	1310	1	0.00
23/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	458	0	458	0	0.00
23/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	466	0	466	0	0.00
23/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	474	0	474	0	0.00
23/08/2017	R209 On 02-November-17			Bond Future	9.62	72.1940	9.6198	72.1940	109,336.00
23/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1319	2	1319	2	0.00
23/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3157	3	3157	3	0.00
23/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1379	2	1379	2	0.00
23/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2097	2	2097	2	0.00
23/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1349	2	1349	2	0.00
23/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1503	2	1503	2	0.00
23/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	834	1	834	1	1,350.00
23/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	310	0	310	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
23/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6225	7	6225	7	0.00
23/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	15	0	15	0	2,800.00
23/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2624	3	2624	3	0.00
23/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1239	1	1239	1	6,500.00
23/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1949	2	1949	2	0.00
23/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1768	2	1768	2	1,350.00
23/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2800	3	2800	3	0.00
23/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9660	9	9660	9	0.00
23/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1987	2	1987	2	0.00
23/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4614	4	4614	4	0.00
23/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	133	0	133	0	1,300.00
23/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	925	1	925	1	1,350.00
23/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	695	1	695	1	3,360.00
23/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1912	2	1912	2	0.00
23/08/2017	R209 On 01-February-18			Bond Future	9.68	73.5201	9.6785	73.5201	0.00
23/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2621	3	2621	3	0.00
23/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4111	4	4111	4	0.00
23/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2690	3	2690	3	0.00
23/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2655	3	2655	3	0.00
23/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3702	4	3702	4	0.00
23/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1634	1	1634	1	7,500.00
23/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1419	1	1419	1	3,000.00
23/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2383	2	2383	2	0.00
23/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2414	2	2414	2	0.00
23/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2352	2	2352	2	0.00
23/08/2017	R209 On 03-May-18			Bond Future	9.73	71.7470	9.7350	71.7470	0.00
23/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3537	4	3537	4	0.00
23/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3572	4	3572	4	0.00
23/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3502	4	3502	4	0.00
23/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2823	3	2823	3	0.00
23/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2766	3	2766	3	0.00
23/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2794	3	2794	3	0.00
23/08/2017	R210 On 02-November-17			Bond Future	186.10	186.1254	186.1019	186.1254	2,179.00
23/08/2017	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
23/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5968	6	5968	6	0.00
23/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5988	6	5988	6	0.00
23/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5978	6	5978	6	0.00
23/08/2017	R210 On 01-February-18			Bond Future	189.59	189.6100	189.5860	189.6100	0.00
23/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2794	3	2794	3	0.00
23/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2784	3	2784	3	0.00
23/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2774	3	2774	3	0.00
23/08/2017	R210 On 03-May-18			Bond Future	190.77	190.7954	190.7697	190.7954	0.00
23/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	680	1	680	1	0.00
23/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	670	1	670	1	0.00
23/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	690	1	690	1	0.00
23/08/2017	R212 On 02-November-17			Bond Future	151.08	151.0368	151.0798	151.0368	4,282.00
23/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1330	1	1330	1	0.00
23/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1340	1	1340	1	0.00
23/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1320	1	1320	1	0.00
23/08/2017	R212 On 01-February-18			Bond Future	151.85	151.8045	151.8481	151.8045	0.00
23/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2842	3	2842	3	0.00
23/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2852	3	2852	3	0.00
23/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2862	3	2862	3	0.00
23/08/2017	R212 On 03-May-18			Bond Future	154.76	154.7140	154.7576	154.7140	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
23/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	478	0	478	0	0.00
23/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	458	0	458	0	0.00
23/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	468	0	468	0	0.00
23/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
23/08/2017	R213 On 02-November-17			Bond Future	9.27	84.4348	9.2750	84.4348	63,381.00
23/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1827	2	1827	2	0.00
23/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1864	2	1864	2	0.00
23/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1790	2	1790	2	0.00
23/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1360	1	1360	1	0.00
23/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1331	1	1331	1	0.00
23/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1302	1	1302	1	0.00
23/08/2017	R213 On 01-February-18			Bond Future	9.33	85.9859	9.3350	85.9859	0.00
23/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2723	3	2723	3	0.00
23/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2687	3	2687	3	0.00
23/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2652	3	2652	3	0.00
23/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2133	2	2133	2	0.00
23/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2163	2	2163	2	0.00
23/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2104	2	2104	2	0.00
23/08/2017	R213 On 03-May-18			Bond Future	9.39	84.0459	9.3887	84.0459	0.00
23/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3632	4	3632	4	0.00
23/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3668	4	3668	4	0.00
23/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3705	4	3705	4	0.00
23/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2483	2	2483	2	0.00
23/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2537	2	2537	2	0.00
23/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2510	2	2510	2	0.00
23/08/2017	R214 On 02-November-17			Bond Future	9.76	71.7922	9.7612	71.7922	44,022.00
23/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1176	1	1176	1	0.00
23/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1231	1	1231	1	0.00
23/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1203	1	1203	1	0.00
23/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2399	2	2399	2	0.00
23/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2442	2	2442	2	0.00
23/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2356	2	2356	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
23/08/2017	R214 On 01-February-18			Bond Future	9.82	73.1111	9.8225	73.1111	0.00
23/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2619	3	2619	3	0.00
23/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2688	3	2688	3	0.00
23/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2654	3	2654	3	0.00
23/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2602	2	2602	2	0.00
23/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2569	2	2569	2	0.00
23/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2636	2	2636	2	0.00
23/08/2017	R214 On 03-May-18			Bond Future	9.88	71.1835	9.8782	71.1835	0.00
23/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3703	4	3703	4	0.00
23/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3740	4	3740	4	0.00
23/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3668	4	3668	4	0.00
23/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3052	3	3052	3	0.00
23/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3022	3	3022	3	0.00
23/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2991	3	2991	3	0.00
23/08/2017	R248 On 02-November-17			Bond Future	9.87	91.4140	9.8687	91.4140	75,989.00
23/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1447	2	1447	2	0.00
23/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1413	2	1413	2	0.00
23/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1381	2	1381	2	0.00
23/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3405	3	3405	3	0.00
23/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3291	3	3291	3	0.00
23/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3348	3	3348	3	0.00
23/08/2017	R248 On 01-February-18			Bond Future	9.93	93.0933	9.9334	93.0933	170.00
23/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3290	4	3290	4	0.00
23/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3375	4	3375	4	0.00
23/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3332	4	3332	4	0.00
23/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3663	3	3663	3	0.00
23/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3576	3	3576	3	0.00
23/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3619	3	3619	3	0.00
23/08/2017	R248 On 03-May-18			Bond Future	9.99	90.3989	9.9925	90.3989	0.00
23/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4666	5	4666	5	0.00
23/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4622	5	4622	5	0.00
23/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4577	5	4577	5	0.00
23/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4053	4	4053	4	0.00
23/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4093	4	4093	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
23/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4014	4	4014	4	0.00