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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	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
13/06/2017	2025 On 03-August-17			Bond Future	128.27	128.1099	128.2745	128.1099	2,414.00
13/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5685	6	5685	6	0.00
13/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5705	6	5705	6	0.00
13/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5695	6	5695	6	0.00
13/06/2017	2025 On 02-November-17			Bond Future	130.76	130.5897	130.7578	130.5897	0.00
13/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2212	2	2212	2	0.00
13/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2222	2	2222	2	0.00
13/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2202	2	2202	2	0.00
13/06/2017	2025 On 01-February-18			Bond Future	132.01	131.8360	132.0051	131.8360	0.00
13/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1885	2	1885	2	0.00
13/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1875	2	1875	2	0.00
13/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1895	2	1895	2	0.00
13/06/2017	2029 On 01-February-18			Bond Future	103.41	103.3888	103.4105	103.3888	0.00
13/06/2017	2030 On 03-August-17			Bond Future	8.96	93.2869	8.9646	93.2869	35,291.00
13/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2529	3	2529	3	0.00
13/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2597	3	2597	3	0.00
13/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2665	3	2665	3	0.00
13/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 02-November-17			Bond Future	9.00	95.0699	9.0020	95.0699	0.00
13/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2378	3	2378	3	0.00
13/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2445	3	2445	3	0.00
13/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	2311	3	2311	3	0.00
13/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 01-February-18			Bond Future	9.04	92.9150	9.0375	92.9150	0.00
13/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	2308	3	2308	3	0.00
13/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	2242	3	2242	3	0.00
13/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2374	3	2374	3	0.00
13/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
13/06/2017	2032 On 03-August-17			Bond Future	9.14	96.0266	9.1393	96.0266	26,589.00
13/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2877	3	2877	3	0.00
13/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2769	3	2769	3	0.00
13/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2823	3	2823	3	0.00
13/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	565	1	565	1	0.00
13/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	603	1	603	1	0.00
13/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	584	1	584	1	0.00
13/06/2017	2032 On 02-November-17			Bond Future	9.18	93.7041	9.1820	93.7041	0.00
13/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3816	4	3816	4	0.00
13/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3863	4	3863	4	0.00
13/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3910	4	3910	4	0.00
13/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1598	2	1598	2	0.00
13/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1624	2	1624	2	0.00
13/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1573	2	1573	2	0.00
13/06/2017	2032 On 01-February-18			Bond Future	9.22	95.5277	9.2229	95.5277	0.00
13/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4551	5	4551	5	0.00
13/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4596	5	4596	5	0.00
13/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4641	5	4641	5	0.00
13/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2152	2	2152	2	0.00
13/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2126	2	2126	2	0.00
13/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2178	2	2178	2	0.00
13/06/2017	2033 On 03-August-17			Bond Future	105.02	105.4194	105.0222	105.4194	6,534.00
13/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 03-August-17	113.13	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
13/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8098	8	8098	8	0.00
13/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8108	8	8108	8	0.00
13/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8118	8	8118	8	0.00
13/06/2017	2033 On 02-November-17			Bond Future	105.98	106.3835	105.9788	106.3835	0.00
13/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4101	4	4101	4	0.00
13/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4111	4	4111	4	0.00
13/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4091	4	4091	4	0.00
13/06/2017	2033 On 01-February-18			Bond Future	108.09	108.5003	108.0856	108.5003	0.00
13/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1554	1	1554	1	0.00
13/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1574	1	1574	1	0.00
13/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1564	1	1564	1	0.00
13/06/2017	2037 On 03-August-17			Bond Future	9.50	91.7051	9.5040	91.7051	67,025.00
13/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1959	2	1959	2	0.00
13/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1913	2	1913	2	0.00
13/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1868	2	1868	2	0.00
13/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1375	1	1375	1	0.00
13/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1339	1	1339	1	0.00
13/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1411	1	1411	1	0.00
13/06/2017	2037 On 02-November-17			Bond Future	9.55	93.4579	9.5501	93.4579	233.00
13/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3418	4	3418	4	0.00
13/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3463	4	3463	4	0.00
13/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3374	4	3374	4	0.00
13/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2499	2	2499	2	0.00
13/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2534	2	2534	2	0.00
13/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2570	2	2570	2	0.00
13/06/2017	2037 On 01-February-18			Bond Future	9.60	91.0212	9.5952	91.0212	0.00
13/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4657	5	4657	5	0.00
13/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4703	5	4703	5	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
13/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4611	5	4611	5	0.00
13/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2881	3	2881	3	0.00
13/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2849	3	2849	3	0.00
13/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2913	3	2913	3	0.00
13/06/2017	2038 On 03-August-17			Bond Future	130.56	130.3133	130.5558	130.3133	22,539.00
13/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10614	11	10614	11	0.00
13/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10604	11	10604	11	0.00
13/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10624	11	10624	11	0.00
13/06/2017	2038 On 02-November-17			Bond Future	133.08	132.8355	133.0831	132.8355	0.00
13/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3737	4	3737	4	0.00
13/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3717	4	3717	4	0.00
13/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3727	4	3727	4	0.00
13/06/2017	2038 On 01-February-18			Bond Future	134.21	133.9577	134.2077	133.9577	0.00
13/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2722	3	2722	3	0.00
13/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2732	3	2732	3	0.00
13/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2742	3	2742	3	0.00
13/06/2017	2040 On 03-August-17			Bond Future	9.56	95.3993	9.5640	95.3993	13,856.00
13/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	2094	2	2094	2	0.00
13/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	2046	2	2046	2	0.00
13/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1999	2	1999	2	0.00
13/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1556	1	1556	1	0.00
13/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1596	1	1596	1	0.00
13/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1517	1	1517	1	0.00
13/06/2017	2040 On 02-November-17			Bond Future	9.61	97.2228	9.6102	97.2228	0.00
13/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3422	4	3422	4	0.00

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13/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3467	4	3467	4	0.00
13/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3377	4	3377	4	0.00
13/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	2949	3	2949	3	0.00
13/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	2990	3	2990	3	0.00
13/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3032	3	3032	3	0.00
13/06/2017	2040 On 01-February-18			Bond Future	9.66	94.6091	9.6555	94.6091	0.00
13/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4972	5	4972	5	0.00
13/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	5070	5	5070	5	0.00
13/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	5021	5	5021	5	0.00
13/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3153	3	3153	3	0.00
13/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3118	3	3118	3	0.00
13/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3083	3	3083	3	0.00
13/06/2017	2044 On 03-August-17			Bond Future	9.63	92.1565	9.6288	92.1565	23,670.00
13/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1801	2	1801	2	0.00
13/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1757	2	1757	2	0.00
13/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1846	2	1846	2	0.00
13/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1835	2	1835	2	0.00
13/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1790	2	1790	2	0.00
13/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1747	2	1747	2	0.00
13/06/2017	2044 On 02-November-17			Bond Future	9.67	93.9179	9.6748	93.9179	200.00
13/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3201	3	3201	3	0.00
13/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3288	3	3288	3	0.00
13/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3244	3	3244	3	0.00
13/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3331	3	3331	3	0.00
13/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3286	3	3286	3	0.00
13/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3242	3	3242	3	0.00
13/06/2017	2044 On 01-February-18			Bond Future	9.72	91.3650	9.7198	91.3650	0.00
13/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4892	5	4892	5	0.00
13/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4941	5	4941	5	0.00
13/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4844	5	4844	5	0.00
13/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3350	3	3350	3	0.00
13/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3314	3	3314	3	0.00
13/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3386	3	3386	3	0.00
13/06/2017	2046 On 03-August-17			Bond Future	127.96	127.9276	127.9557	127.9276	23,790.00

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13/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13234	13	13234	13	0.00
13/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13214	13	13214	13	0.00
13/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13224	13	13224	13	0.00
13/06/2017	2046 On 02-November-17			Bond Future	128.85	128.8206	128.8493	128.8206	0.00
13/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7461	7	7461	7	0.00
13/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7471	7	7471	7	0.00
13/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7451	7	7451	7	0.00
13/06/2017	2046 On 01-February-18			Bond Future	131.41	131.3838	131.4109	131.3838	0.00
13/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1489	2	1489	2	0.00
13/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1499	2	1499	2	0.00
13/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1509	2	1509	2	0.00
13/06/2017	2050 On 03-August-17			Bond Future	135.97	136.0985	135.9736	136.0985	26,059.00
13/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13256	13	13256	13	0.00
13/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13266	13	13266	13	0.00
13/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13246	13	13246	13	0.00
13/06/2017	2050 On 02-November-17			Bond Future	138.61	138.7328	138.6061	138.7328	0.00
13/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6044	6	6044	6	0.00
13/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6054	6	6054	6	0.00
13/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6064	6	6064	6	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
13/06/2017	2050 On 01-February-18			Bond Future	139.67	139.8017	139.6694	139.8017	0.00
13/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	571	0	571	0	0.00
13/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	581	0	581	0	0.00
13/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	561	0	561	0	0.00
13/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	AL37 On 03-August-17			Index Future	547.98	548.4980	547.9750	548.4980	0.00
13/06/2017	AL37 On 02-November-17			Index Future	558.45	558.9820	558.4510	558.9820	0.00
13/06/2017	AL37 On 01-February-18			Index Future	569.32	569.8600	569.3160	569.8600	0.00
13/06/2017	AL7T On 03-August-17			Index Future	635.29	636.4140	635.2940	636.4140	0.00
13/06/2017	AL7T On 02-November-17			Index Future	647.44	648.5790	647.4400	648.5790	0.00
13/06/2017	AL7T On 01-February-18			Index Future	660.04	661.2010	660.0360	661.2010	0.00
13/06/2017	ALBI On 03-August-17			Index Future	572.00	573.5390	572.0000	573.5390	599.00
13/06/2017	ALBI On 02-November-17			Index Future	582.94	584.5020	582.9350	584.5020	0.00
13/06/2017	ALBI On 01-February-18			Index Future	594.28	595.8770	594.2760	595.8770	0.00
13/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C186 On 21-December-26			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
13/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	EL28 On 03-August-17			Bond Future	128.05	128.0717	128.0499	128.0717	0.00
13/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7120	7	7120	7	0.00
13/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7110	7	7110	7	0.00
13/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7130	7	7130	7	0.00
13/06/2017	EL28 On 02-November-17			Bond Future	128.79	128.8069	128.7850	128.8069	0.00
13/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5085	5	5085	5	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
13/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5095	5	5095	5	0.00
13/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5105	5	5105	5	0.00
13/06/2017	EL28 On 01-February-18			Bond Future	131.35	131.3701	131.3452	131.3701	0.00
13/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	945	1	945	1	0.00
13/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	965	1	965	1	0.00
13/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	955	1	955	1	0.00
13/06/2017	ES33 On 03-August-17			Bond Future	10.59	79.6364	10.5868	79.6364	9,466.00
13/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	358	0	358	0	0.00
13/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	294	0	294	0	0.00
13/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	231	0	231	0	0.00
13/06/2017	ES33 On 02-November-17			Bond Future	10.67	77.3668	10.6734	77.3668	0.00
13/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	41	0	41	0	0.00
13/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	21	0	21	0	0.00
13/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	83	0	83	0	0.00
13/06/2017	ES33 On 01-February-18			Bond Future	10.76	78.8724	10.7619	78.8724	0.00
13/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1370	2	1370	2	0.00
13/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1430	2	1430	2	0.00
13/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1489	2	1489	2	0.00
13/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
13/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
13/06/2017	ES42 On 03-August-17			Bond Future	10.78	83.1296	10.7766	83.1296	7,957.00
13/06/2017	ES42 On 02-November-17			Bond Future	10.86	80.4569	10.8619	80.4569	0.00
13/06/2017	ES42 On 01-February-18			Bond Future	10.95	82.0226	10.9461	82.0226	0.00
13/06/2017	GOVI On 03-August-17			GOVI	570.54	572.0650	570.5440	572.0650	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	94440	11	94440	11	0.00
13/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	94340	11	94340	11	0.00
13/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	94540	11	94540	11	0.00
13/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 02-November-17			GOVI	581.45	582.9990	581.4510	582.9990	0.00
13/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	90110	11	90110	11	0.00
13/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	90010	11	90010	11	0.00
13/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	89910	11	89910	11	0.00
13/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 01-February-18			GOVI	592.76	594.3450	592.7630	594.3450	0.00
13/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	117330	13	117330	13	0.00
13/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	117430	13	117430	13	0.00
13/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	117230	13	117230	13	0.00
13/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
13/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
13/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2017	IGOV On 03-August-17			Index Future	249.86	249.8980	249.8610	249.8980	1,296.00
13/06/2017	IGOV On 02-November-17			Index Future	254.70	254.7350	254.6980	254.7350	0.00
13/06/2017	IGOV On 01-February-18			Index Future	259.76	259.8040	259.7620	259.8040	0.00
13/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
13/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
13/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
13/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6142	99.6144	99.6142	0.00
13/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8134	99.8153	99.8134	0.00
13/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7356	99.7376	99.7356	0.00
13/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8625	99.8660	99.8625	0.00
13/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8431	99.8442	99.8431	0.00
13/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0175	99.0207	99.0175	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
13/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5462	98.5492	98.5462	0.00
13/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4480	98.4544	98.4480	0.00
13/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7900	98.8100	98.7900	0.00
13/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1544	99.1673	99.1544	0.00
13/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.54	99.5223	99.5361	99.5223	0.00
13/06/2017	IS02 On 20-September-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.04	96.0139	96.0428	96.0139	0.00
13/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.25	95.2102	95.2498	95.2102	0.00
13/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.42	94.3748	94.4212	94.3748	0.00
13/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.57	94.5167	94.5682	94.5167	0.00
13/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.72	96.6670	96.7208	96.6670	51.00
13/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.82	96.7604	96.8150	96.7604	0.00
13/06/2017	IS05 On 21-June-22			Interest Rate Swap	97.98	97.9205	97.9765	97.9205	0.00
13/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.28	94.2183	94.2809	94.2183	0.00
13/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.24	91.1837	91.2417	91.1837	0.00
13/06/2017	IS10 On 15-June-26			Interest Rate Swap	89.94	89.8897	89.9435	89.8897	0.00
13/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.07	92.0114	92.0652	92.0114	0.00
13/06/2017	IS10 On 21-December-26			Interest Rate Swap	95.81	95.7548	95.8093	95.7548	0.00
13/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.34	94.2856	94.3428	94.2856	0.00
13/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.39	96.3285	96.3870	96.3285	0.00
13/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
13/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
13/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
13/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
13/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
13/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
13/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
13/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
13/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
13/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
13/06/2017	R023 On 03-August-17			Bond Future	7.88	102.9381	7.8755	102.9381	38,317.00
13/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3096	3	3096	3	0.00
13/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3177	3	3177	3	0.00
13/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3137	3	3137	3	0.00
13/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	41	0	41	0	0.00
13/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	38	0	38	0	0.00
13/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	37	0	37	0	0.00
13/06/2017	R023 On 02-November-17			Bond Future	7.89	100.9753	7.8850	100.9753	0.00
13/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3068	3	3068	3	0.00
13/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3103	3	3103	3	0.00
13/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3138	3	3138	3	0.00
13/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	237	0	237	0	0.00
13/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	231	0	231	0	0.00
13/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	244	0	244	0	0.00
13/06/2017	R023 On 01-February-18			Bond Future	7.89	102.9404	7.8894	102.9404	0.00
13/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2509	3	2509	3	0.00
13/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2537	3	2537	3	0.00
13/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2481	3	2481	3	0.00
13/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	765	1	765	1	0.00
13/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	753	1	753	1	0.00
13/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	777	1	777	1	0.00
13/06/2017	R035 On 03-August-17			Bond Future	9.41	99.7474	9.4066	99.7474	10,106.00
13/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	764	1	764	1	0.00
13/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	845	1	845	1	0.00
13/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	926	1	926	1	0.00
13/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 02-November-17			Bond Future	9.46	97.1531	9.4556	97.1531	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
13/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1163	2	1163	2	0.00
13/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1083	1	1083	1	0.00
13/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1243	2	1243	2	0.00
13/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 01-February-18			Bond Future	9.50	99.0438	9.5041	99.0438	0.00
13/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1789	2	1789	2	0.00
13/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1944	2	1944	2	0.00
13/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1867	2	1867	2	0.00
13/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R186 On 03-August-17			Bond Future	8.44	114.7391	8.4368	114.7391	132,014.00
13/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	7082	7	7082	7	0.00
13/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3397	4	3397	4	0.00
13/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	6138	6	6138	6	0.00
13/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3454	4	3454	4	0.00
13/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3569	4	3569	4	0.00
13/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2577	3	2577	3	0.00
13/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	2081	0	2081	0	0.00
13/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3980	4	3980	4	0.00
13/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	3115	3	3115	3	0.00
13/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3511	4	3511	4	0.00
13/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	14	0	14	0	6,500.00
13/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	31	0	31	0	750.00
13/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	243	0	243	0	0.00
13/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	233	0	233	0	0.00
13/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	432	0	432	0	3,654.00
13/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	614	0	614	0	2,500.00
13/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	160	0	160	0	0.00
13/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	215	0	215	0	0.00
13/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	296	0	296	0	750.00
13/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	224	0	224	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
13/06/2017	R186 On 02-November-17			Bond Future	8.46	116.9322	8.4645	116.9322	4.00
13/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3814	4	3814	4	0.00
13/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3908	4	3908	4	0.00
13/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3861	4	3861	4	0.00
13/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1020	1	1020	1	0.00
13/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1001	1	1001	1	0.00
13/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1039	1	1039	1	0.00
13/06/2017	R186 On 01-February-18			Bond Future	8.49	113.9050	8.4890	113.9050	0.00
13/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4522	5	4522	5	0.00
13/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4566	5	4566	5	0.00
13/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4611	5	4611	5	0.00
13/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1451	1	1451	1	0.00
13/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1432	1	1432	1	0.00
13/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1413	1	1413	1	0.00
13/06/2017	R197 On 03-August-17			Bond Future	296.35	296.2822	296.3481	296.2822	2,350.00
13/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11712	12	11712	12	0.00
13/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11722	12	11722	12	0.00
13/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11702	12	11702	12	0.00
13/06/2017	R197 On 02-November-17			Bond Future	302.09	302.0172	302.0851	302.0172	0.00
13/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3075	3	3075	3	0.00
13/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3085	3	3085	3	0.00
13/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3065	3	3065	3	0.00
13/06/2017	R197 On 01-February-18			Bond Future	301.04	300.9731	301.0370	300.9731	0.00
13/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	643	1	643	1	0.00
13/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	633	1	633	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
13/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	623	1	623	1	0.00
13/06/2017	R202 On 03-August-17			Bond Future	240.77	240.8667	240.7660	240.8667	30,557.00
13/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17594	17	17594	17	0.00
13/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17604	18	17604	18	0.00
13/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17584	17	17584	17	0.00
13/06/2017	R202 On 02-November-17			Bond Future	245.43	245.5289	245.4271	245.5289	0.00
13/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8463	8	8463	8	0.00
13/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8473	8	8473	8	0.00
13/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8483	8	8483	8	0.00
13/06/2017	R202 On 01-February-18			Bond Future	246.56	246.6679	246.5596	246.6679	0.00
13/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2510	2	2510	2	0.00
13/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2520	2	2520	2	0.00
13/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2500	2	2500	2	0.00
13/06/2017	R203 On 03-August-17			Bond Future	7.18	103.3500	7.1765	103.3500	0.00
13/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	247	0	247	0	0.00
13/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	246	0	246	0	0.00
13/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	245	0	245	0	0.00
13/06/2017	R204 On 03-August-17			Bond Future	7.29	101.9742	7.2917	101.9742	41,697.00
13/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	600	1	600	1	0.00
13/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	624	1	624	1	0.00
13/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	612	1	612	1	0.00
13/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	11	0	11	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
13/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	10	0	10	0	0.00
13/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	9	0	9	0	0.00
13/06/2017	R204 On 02-November-17			Bond Future	7.18	103.9233	7.1815	103.9233	0.00
13/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	620	1	620	1	0.00
13/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	599	1	599	1	0.00
13/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	610	1	610	1	0.00
13/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	6	0	6	0	0.00
13/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	6	0	6	0	0.00
13/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	6	0	6	0	0.00
13/06/2017	R204 On 01-February-18			Bond Future	6.97	101.9055	6.9740	101.9055	0.00
13/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	352	0	352	0	0.00
13/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	364	0	364	0	0.00
13/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	358	0	358	0	0.00
13/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	119	0	119	0	0.00
13/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	116	0	116	0	0.00
13/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	121	0	121	0	0.00
13/06/2017	R207 On 03-August-17			Bond Future	7.37	100.2617	7.3704	100.2617	45,774.00
13/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1775	2	1775	2	51.00
13/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2201	2	2201	2	0.00
13/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2244	2	2244	2	0.00
13/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2223	2	2223	2	0.00
13/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
13/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
13/06/2017	R207 On 02-November-17			Bond Future	7.32	102.1781	7.3171	102.1781	0.00
13/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1469	2	1469	2	0.00
13/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1450	2	1450	2	0.00
13/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1432	1	1432	1	0.00
13/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	26	0	26	0	0.00
13/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	27	0	27	0	0.00
13/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	25	0	25	0	0.00
13/06/2017	R207 On 01-February-18			Bond Future	7.23	100.5245	7.2343	100.5245	0.00
13/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	884	1	884	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
13/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	897	1	897	1	0.00
13/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	910	1	910	1	0.00
13/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	231	0	231	0	0.00
13/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	226	0	226	0	0.00
13/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	236	0	236	0	0.00
13/06/2017	R208 On 03-August-17			Bond Future	7.49	100.1491	7.4885	100.1491	35,097.00
13/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2479	3	2479	3	0.00
13/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2538	3	2538	3	0.00
13/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2509	3	2509	3	0.00
13/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	5	0	5	0	0.00
13/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	5	0	5	0	0.00
13/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	5	0	5	0	0.00
13/06/2017	R208 On 02-November-17			Bond Future	7.47	98.6614	7.4673	98.6614	0.00
13/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2115	2	2115	2	0.00
13/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2168	2	2168	2	0.00
13/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2141	2	2141	2	0.00
13/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	63	0	63	0	0.00
13/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	60	0	60	0	0.00
13/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	65	0	65	0	0.00
13/06/2017	R208 On 01-February-18			Bond Future	7.43	100.5814	7.4327	100.5814	0.00
13/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1500	2	1500	2	0.00
13/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1461	2	1461	2	0.00
13/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1480	2	1480	2	0.00
13/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	384	0	384	0	0.00
13/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	376	0	376	0	0.00
13/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	369	0	369	0	0.00
13/06/2017	R209 On 03-August-17			Bond Future	9.35	75.3968	9.3539	75.3968	74,278.00
13/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1652	2	1652	2	0.00
13/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1613	2	1613	2	0.00
13/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1692	2	1692	2	0.00
13/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1060	1	1060	1	0.00
13/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1031	1	1031	1	0.00
13/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1089	1	1089	1	0.00
13/06/2017	R209 On 02-November-17			Bond Future	9.40	73.6880	9.3960	73.6880	790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4919	5	4919	5	0.00
13/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3788	0	3788	0	0.00
13/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2930	3	2930	3	0.00
13/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2854	3	2854	3	0.00
13/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1266	1	1266	1	4,100.00
13/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7922	8	7922	8	0.00
13/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	259	0	259	0	2,800.00
13/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2892	3	2892	3	0.00
13/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	947	1	947	1	3,360.00
13/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4059	4	4059	4	0.00
13/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	319	0	319	0	1,300.00
13/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8394	8	8394	8	0.00
13/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2010	2	2010	2	0.00
13/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	1952	2	1952	2	0.00
13/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	1981	2	1981	2	0.00
13/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1419	0	1419	0	6,500.00
13/06/2017	R209 On 01-February-18			Bond Future	9.44	75.1220	9.4365	75.1220	0.00
13/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4011	4	4011	4	0.00
13/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4091	4	4091	4	0.00
13/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4051	4	4051	4	0.00
13/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2186	2	2186	2	0.00
13/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2135	2	2135	2	0.00
13/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2160	2	2160	2	0.00
13/06/2017	R210 On 03-August-17			Bond Future	186.38	186.4225	186.3766	186.4225	1,675.00
13/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9913	10	9913	10	0.00
13/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9903	10	9903	10	0.00
13/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9923	10	9923	10	0.00
13/06/2017	R210 On 02-November-17			Bond Future	187.58	187.6307	187.5845	187.6307	0.00
13/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 02-November-17	192.08	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
13/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4495	4	4495	4	0.00
13/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4505	4	4505	4	0.00
13/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4485	4	4485	4	0.00
13/06/2017	R210 On 01-February-18			Bond Future	191.31	191.3642	191.3138	191.3642	0.00
13/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1046	1	1046	1	0.00
13/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1066	1	1066	1	0.00
13/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1056	1	1056	1	0.00
13/06/2017	R212 On 03-August-17			Bond Future	148.73	148.6935	148.7273	148.6935	4,858.00
13/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4613	5	4613	5	0.00
13/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4623	5	4623	5	0.00
13/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4633	5	4633	5	0.00
13/06/2017	R212 On 02-November-17			Bond Future	151.61	151.5717	151.6066	151.5717	0.00
13/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	793	1	793	1	0.00
13/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	813	1	813	1	0.00
13/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	803	1	803	1	0.00
13/06/2017	R212 On 01-February-18			Bond Future	152.56	152.5275	152.5603	152.5275	0.00
13/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
13/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2130	2	2130	2	0.00
13/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2140	2	2140	2	0.00
13/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2150	2	2150	2	0.00
13/06/2017	R213 On 03-August-17			Bond Future	9.04	87.5443	9.0370	87.5443	55,659.00
13/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2513	3	2513	3	0.00
13/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2612	3	2612	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2562	3	2562	3	0.00
13/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	515	0	515	0	0.00
13/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	498	0	498	0	0.00
13/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	533	0	533	0	0.00
13/06/2017	R213 On 02-November-17			Bond Future	9.08	85.6677	9.0775	85.6677	0.00
13/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3354	4	3354	4	0.00
13/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3270	3	3270	3	0.00
13/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3312	3	3312	3	0.00
13/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1515	1	1515	1	0.00
13/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1491	1	1491	1	0.00
13/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1467	1	1467	1	0.00
13/06/2017	R213 On 01-February-18			Bond Future	9.12	87.3348	9.1171	87.3348	0.00
13/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	4065	4	4065	4	0.00
13/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	4025	4	4025	4	0.00
13/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3984	4	3984	4	0.00
13/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2029	2	2029	2	0.00
13/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2004	2	2004	2	0.00
13/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2053	2	2053	2	0.00
13/06/2017	R214 On 03-August-17			Bond Future	9.49	75.1238	9.4941	75.1238	35,526.00
13/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1459	2	1459	2	0.00
13/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1534	2	1534	2	0.00
13/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1496	2	1496	2	0.00
13/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1344	1	1344	1	0.00
13/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1276	1	1276	1	0.00
13/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1310	1	1310	1	0.00
13/06/2017	R214 On 02-November-17			Bond Future	9.54	73.2633	9.5383	73.2633	0.00
13/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2697	3	2697	3	0.00
13/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2771	3	2771	3	0.00
13/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2733	3	2733	3	0.00
13/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2366	2	2366	2	0.00
13/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2332	2	2332	2	0.00
13/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2400	2	2400	2	0.00
13/06/2017	R214 On 01-February-18			Bond Future	9.58	74.6890	9.5819	74.6890	0.00
13/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	4112	4	4112	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
13/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4193	4	4193	4	0.00
13/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	4152	4	4152	4	0.00
13/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2458	2	2458	2	0.00
13/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2430	2	2430	2	0.00
13/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2403	2	2403	2	0.00
13/06/2017	R248 On 03-August-17			Bond Future	9.58	95.9994	9.5804	95.9994	78,556.00
13/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1807	2	1807	2	0.00
13/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1762	2	1762	2	0.00
13/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1852	2	1852	2	0.00
13/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	1856	2	1856	2	0.00
13/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	1902	2	1902	2	0.00
13/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	1949	2	1949	2	0.00
13/06/2017	R248 On 02-November-17			Bond Future	9.63	93.3968	9.6270	93.3968	226.00
13/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3425	4	3425	4	0.00
13/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3516	4	3516	4	0.00
13/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3471	4	3471	4	0.00
13/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3308	3	3308	3	0.00
13/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3263	3	3263	3	0.00
13/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3219	3	3219	3	0.00
13/06/2017	R248 On 01-February-18			Bond Future	9.67	95.2144	9.6732	95.2144	0.00
13/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	5219	5	5219	5	0.00
13/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	5269	6	5269	6	0.00
13/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5320	6	5320	6	0.00
13/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3275	3	3275	3	0.00
13/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3239	3	3239	3	0.00
13/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3311	3	3311	3	0.00