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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
19/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	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
19/06/2017	2025 On 03-August-17			Bond Future	128.34	128.3337	128.3402	128.3337	2,414.00
19/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5620	6	5620	6	0.00
19/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5640	6	5640	6	0.00
19/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5630	6	5630	6	0.00
19/06/2017	2025 On 02-November-17			Bond Future	130.82	130.8175	130.8234	130.8175	0.00
19/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2147	2	2147	2	0.00
19/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2157	2	2157	2	0.00
19/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2137	2	2137	2	0.00
19/06/2017	2025 On 01-February-18			Bond Future	132.07	132.0663	132.0687	132.0663	0.00
19/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1821	2	1821	2	0.00
19/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1811	2	1811	2	0.00
19/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1831	2	1831	2	0.00
19/06/2017	2029 On 01-February-18			Bond Future	103.42	103.4214	103.4231	103.4214	0.00
19/06/2017	2030 On 03-August-17			Bond Future	9.15	92.3764	9.1464	92.3764	42,791.00
19/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1259	2	1259	2	0.00
19/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1327	2	1327	2	0.00
19/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1394	2	1394	2	0.00
19/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 02-November-17			Bond Future	9.19	94.1420	9.1900	94.1420	0.00
19/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1083	2	1083	2	0.00
19/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1150	2	1150	2	0.00
19/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1016	2	1016	2	0.00
19/06/2017	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
19/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 01-February-18			Bond Future	9.23	91.9685	9.2322	91.9685	0.00
19/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	986	2	986	2	0.00
19/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	920	2	920	2	0.00
19/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1053	2	1053	2	0.00
19/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/06/2017	2032 On 03-August-17			Bond Future	9.34	94.9742	9.3413	94.9742	26,589.00
19/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1774	2	1774	2	0.00
19/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1687	2	1687	2	0.00
19/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1730	2	1730	2	0.00
19/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	974	1	974	1	0.00
19/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1034	1	1034	1	0.00
19/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1004	1	1004	1	0.00
19/06/2017	2032 On 02-November-17			Bond Future	9.39	92.6316	9.3906	92.6316	0.00
19/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2831	3	2831	3	0.00
19/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2871	3	2871	3	0.00
19/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2911	3	2911	3	0.00
19/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2149	2	2149	2	0.00
19/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2181	2	2181	2	0.00
19/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2117	2	2117	2	0.00
19/06/2017	2032 On 01-February-18			Bond Future	9.44	94.4337	9.4384	94.4337	0.00
19/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3571	4	3571	4	0.00
19/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3611	4	3611	4	0.00
19/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3651	4	3651	4	0.00
19/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2740	2	2740	2	0.00
19/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2709	2	2709	2	0.00
19/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2772	2	2772	2	0.00
19/06/2017	2033 On 03-August-17			Bond Future	105.04	105.0335	105.0387	105.0335	6,534.00
19/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/06/2017	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
19/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8081	8	8081	8	0.00
19/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8091	8	8091	8	0.00
19/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8101	8	8101	8	0.00
19/06/2017	2033 On 02-November-17			Bond Future	105.99	105.9898	105.9945	105.9898	0.00
19/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4085	4	4085	4	0.00
19/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4095	4	4095	4	0.00
19/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4075	4	4075	4	0.00
19/06/2017	2033 On 01-February-18			Bond Future	108.10	108.0971	108.0990	108.0971	0.00
19/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1541	2	1541	2	0.00
19/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1561	2	1561	2	0.00
19/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1551	2	1551	2	0.00
19/06/2017	2037 On 03-August-17			Bond Future	9.72	90.3262	9.7208	90.3262	67,025.00
19/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1018	1	1018	1	0.00
19/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	986	1	986	1	0.00
19/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	956	1	956	1	0.00
19/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2197	2	2197	2	0.00
19/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2147	2	2147	2	0.00
19/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2248	2	2248	2	0.00
19/06/2017	2037 On 02-November-17			Bond Future	9.77	92.0526	9.7734	92.0526	233.00
19/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2437	3	2437	3	0.00
19/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2474	3	2474	3	0.00
19/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2401	3	2401	3	0.00
19/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3293	3	3293	3	0.00
19/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3336	3	3336	3	0.00
19/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3379	3	3379	3	0.00
19/06/2017	2037 On 01-February-18			Bond Future	9.83	89.5881	9.8254	89.5881	0.00
19/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3593	4	3593	4	0.00
19/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3633	4	3633	4	0.00

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19/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3553	4	3553	4	0.00
19/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3635	3	3635	3	0.00
19/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3598	3	3598	3	0.00
19/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3673	3	3673	3	0.00
19/06/2017	2038 On 03-August-17			Bond Future	130.58	130.5694	130.5753	130.5694	22,539.00
19/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10595	11	10595	11	0.00
19/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10585	11	10585	11	0.00
19/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10605	11	10605	11	0.00
19/06/2017	2038 On 02-November-17			Bond Future	133.10	133.0963	133.1019	133.0963	0.00
19/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3718	4	3718	4	0.00
19/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3698	4	3698	4	0.00
19/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3708	4	3708	4	0.00
19/06/2017	2038 On 01-February-18			Bond Future	134.22	134.2215	134.2234	134.2215	0.00
19/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2707	3	2707	3	0.00
19/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2717	3	2717	3	0.00
19/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2727	3	2727	3	0.00
19/06/2017	2040 On 03-August-17			Bond Future	9.77	94.0083	9.7706	94.0083	13,856.00
19/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1131	2	1131	2	0.00
19/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1097	1	1097	1	0.00
19/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1064	1	1064	1	0.00
19/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2395	2	2395	2	0.00
19/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2449	2	2449	2	0.00
19/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2341	2	2341	2	0.00
19/06/2017	2040 On 02-November-17			Bond Future	9.82	95.8051	9.8229	95.8051	0.00
19/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2457	3	2457	3	0.00

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19/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2494	3	2494	3	0.00
19/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2421	3	2421	3	0.00
19/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3799	3	3799	3	0.00
19/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3848	3	3848	3	0.00
19/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3898	4	3898	4	0.00
19/06/2017	2040 On 01-February-18			Bond Future	9.87	93.1633	9.8747	93.1633	0.00
19/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	3885	4	3885	4	0.00
19/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	3970	4	3970	4	0.00
19/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	3927	4	3927	4	0.00
19/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3924	4	3924	4	0.00
19/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3883	4	3883	4	0.00
19/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3843	4	3843	4	0.00
19/06/2017	2044 On 03-August-17			Bond Future	9.83	90.8467	9.8302	90.8467	23,670.00
19/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	942	1	942	1	0.00
19/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	913	1	913	1	0.00
19/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	972	1	972	1	0.00
19/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2743	2	2743	2	0.00
19/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2684	2	2684	2	0.00
19/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2626	2	2626	2	0.00
19/06/2017	2044 On 02-November-17			Bond Future	9.88	92.5830	9.8821	92.5830	200.00
19/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2299	3	2299	3	0.00
19/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2370	3	2370	3	0.00
19/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2334	3	2334	3	0.00
19/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4216	4	4216	4	0.00
19/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4163	4	4163	4	0.00
19/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	4111	4	4111	4	0.00
19/06/2017	2044 On 01-February-18			Bond Future	9.93	90.0037	9.9333	90.0037	0.00
19/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3843	4	3843	4	0.00
19/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3885	4	3885	4	0.00
19/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3801	4	3801	4	0.00
19/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4123	4	4123	4	0.00
19/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	4081	4	4081	4	0.00
19/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4166	4	4166	4	0.00
19/06/2017	2046 On 03-August-17			Bond Future	127.98	127.9692	127.9751	127.9692	23,790.00

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19/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13215	13	13215	13	0.00
19/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13195	13	13195	13	0.00
19/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13205	13	13205	13	0.00
19/06/2017	2046 On 02-November-17			Bond Future	128.87	128.8626	128.8681	128.8626	0.00
19/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7442	7	7442	7	0.00
19/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7452	7	7452	7	0.00
19/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7432	7	7432	7	0.00
19/06/2017	2046 On 01-February-18			Bond Future	131.43	131.4246	131.4267	131.4246	0.00
19/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1473	1	1473	1	0.00
19/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1483	1	1483	1	0.00
19/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1493	1	1493	1	0.00
19/06/2017	2050 On 03-August-17			Bond Future	136.00	135.9891	135.9955	135.9891	26,059.00
19/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13234	13	13234	13	0.00
19/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13244	13	13244	13	0.00
19/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13224	13	13224	13	0.00
19/06/2017	2050 On 02-November-17			Bond Future	138.63	138.6210	138.6269	138.6210	0.00
19/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6023	6	6023	6	0.00
19/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6033	6	6033	6	0.00
19/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6043	6	6043	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
19/06/2017	2050 On 01-February-18			Bond Future	139.69	139.6851	139.6873	139.6851	0.00
19/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	553	1	553	1	0.00
19/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	563	1	563	1	0.00
19/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	543	1	543	1	0.00
19/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	AL37 On 03-August-17			Index Future	545.36	546.3880	545.3600	546.3880	0.00
19/06/2017	AL37 On 02-November-17			Index Future	555.78	556.8310	555.7830	556.8310	0.00
19/06/2017	AL37 On 01-February-18			Index Future	566.59	567.6650	566.5890	567.6650	0.00
19/06/2017	AL7T On 03-August-17			Index Future	630.39	633.4430	630.3920	633.4430	0.00
19/06/2017	AL7T On 02-November-17			Index Future	642.44	645.5500	642.4400	645.5500	0.00
19/06/2017	AL7T On 01-February-18			Index Future	654.93	658.1100	654.9320	658.1100	0.00
19/06/2017	ALBI On 03-August-17			Index Future	564.75	568.0680	564.7470	568.0680	599.00
19/06/2017	ALBI On 02-November-17			Index Future	575.54	578.9250	575.5400	578.9250	0.00
19/06/2017	ALBI On 01-February-18			Index Future	586.73	590.1890	586.7310	590.1890	0.00
19/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	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
19/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2017	EL28 On 03-August-17			Bond Future	128.14	128.1281	128.1367	128.1281	0.00
19/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7033	7	7033	7	0.00
19/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7023	7	7023	7	0.00
19/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7043	7	7043	7	0.00
19/06/2017	EL28 On 02-November-17			Bond Future	128.87	128.8642	128.8722	128.8642	0.00
19/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4998	5	4998	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
19/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5008	5	5008	5	0.00
19/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5018	5	5018	5	0.00
19/06/2017	EL28 On 01-February-18			Bond Future	131.43	131.4263	131.4309	131.4263	0.00
19/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	859	1	859	1	0.00
19/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	879	1	879	1	0.00
19/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	869	1	869	1	0.00
19/06/2017	ES33 On 03-August-17			Bond Future	10.80	78.5909	10.7978	78.5909	9,466.00
19/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1663	1	1663	1	0.00
19/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1600	1	1600	1	0.00
19/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1537	1	1537	1	0.00
19/06/2017	ES33 On 02-November-17			Bond Future	10.89	76.3012	10.8917	76.3012	0.00
19/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1352	1	1352	1	0.00
19/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1290	1	1290	1	0.00
19/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1414	1	1414	1	0.00
19/06/2017	ES33 On 01-February-18			Bond Future	10.99	77.7857	10.9879	77.7857	0.00
19/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	12	1	12	1	0.00
19/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	72	1	72	1	0.00
19/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	131	1	131	1	0.00
19/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/06/2017	ES42 On 03-August-17			Bond Future	10.98	82.0842	10.9774	82.0842	7,957.00
19/06/2017	ES42 On 02-November-17			Bond Future	11.07	79.3915	11.0696	79.3915	0.00
19/06/2017	ES42 On 01-February-18			Bond Future	11.16	80.9360	11.1609	80.9360	0.00
19/06/2017	GOVI On 03-August-17			GOVI	563.45	566.7330	563.4480	566.7330	406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	23480	6	23480	6	0.00
19/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	23380	6	23380	6	0.00
19/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	23580	6	23580	6	0.00
19/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 02-November-17			GOVI	574.22	577.5650	574.2160	577.5650	0.00
19/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	17760	5	17760	5	0.00
19/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	17660	5	17660	5	0.00
19/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	17560	5	17560	5	0.00
19/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 01-February-18			GOVI	585.38	588.8020	585.3810	588.8020	0.00
19/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	43510	8	43510	8	0.00
19/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	43610	8	43610	8	0.00
19/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	43410	8	43410	8	0.00
19/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
19/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
19/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2017	IGOV On 03-August-17			Index Future	250.11	250.0560	250.1110	250.0560	1,296.00
19/06/2017	IGOV On 02-November-17			Index Future	254.95	254.8960	254.9500	254.8960	0.00
19/06/2017	IGOV On 01-February-18			Index Future	260.01	259.9640	260.0110	259.9640	0.00
19/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
19/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6144	99.6122	99.6144	0.00
19/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8172	99.8168	99.8172	0.00
19/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7397	99.7457	99.7397	0.00
19/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8719	99.8793	99.8719	0.00
19/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.01	99.9906	100.0065	99.9906	0.00
19/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8455	99.8433	99.8455	0.00
19/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0240	99.0273	99.0240	0.00
19/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5534	98.5639	98.5534	0.00

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19/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4623	98.4760	98.4623	0.00
19/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8100	98.8300	98.8100	0.00
19/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1767	99.2045	99.1767	0.00
19/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5537	99.5795	99.5537	0.00
19/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.98	99.9445	99.9756	99.9445	0.00
19/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.15	96.0734	96.1487	96.0734	0.00
19/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.38	95.2851	95.3752	95.2851	0.00
19/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.57	94.4600	94.5650	94.4600	0.00
19/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.6120	94.7223	94.6120	0.00
19/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.88	96.7677	96.8820	96.7677	51.00
19/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.99	96.8640	96.9851	96.8640	0.00
19/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.15	98.0293	98.1530	98.0293	0.00
19/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.33	100.1974	100.3292	100.1974	0.00
19/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.70	94.4001	94.7038	94.4001	0.00
19/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.70	91.3724	91.7049	91.3724	0.00
19/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.44	90.0838	90.4412	90.0838	0.00
19/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.58	92.2159	92.5824	92.2159	0.00
19/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.34	95.9675	96.3382	95.9675	0.00
19/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.89	94.5091	94.8923	94.5091	0.00
19/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.94	96.5600	96.9447	96.5600	0.00
19/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.65	100.2615	100.6472	100.2615	0.00
19/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
19/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
19/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
19/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
19/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
19/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
19/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
19/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	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
19/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
19/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
19/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
19/06/2017	R023 On 03-August-17			Bond Future	8.01	102.4634	8.0091	102.4634	38,317.00
19/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2531	3	2531	3	0.00
19/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2610	3	2610	3	0.00
19/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2570	3	2570	3	0.00
19/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	64	0	64	0	0.00
19/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	61	0	61	0	0.00
19/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	58	0	58	0	0.00
19/06/2017	R023 On 02-November-17			Bond Future	8.03	100.4914	8.0265	100.4914	0.00
19/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2563	3	2563	3	0.00
19/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2596	3	2596	3	0.00
19/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2629	3	2629	3	0.00
19/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	330	0	330	0	0.00
19/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	322	0	322	0	0.00
19/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	339	0	339	0	0.00
19/06/2017	R023 On 01-February-18			Bond Future	8.04	102.4466	8.0397	102.4466	0.00
19/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2090	2	2090	2	0.00
19/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2116	2	2116	2	0.00
19/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2065	2	2065	2	0.00
19/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	960	1	960	1	0.00
19/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	945	1	945	1	0.00
19/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	974	1	974	1	0.00
19/06/2017	R035 On 03-August-17			Bond Future	9.61	98.4406	9.6083	98.4406	10,528.00
19/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	793	0	793	0	0.00
19/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	712	0	712	0	0.00
19/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	874	0	874	0	0.00
19/06/2017	R035 On 02-November-17			Bond Future	9.66	95.8213	9.6637	95.8213	0.00
19/06/2017	R035 On 02-November-17	9.60	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
19/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	426	0	426	0	0.00
19/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	506	0	506	0	0.00
19/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	586	0	586	0	0.00
19/06/2017	R035 On 01-February-18			Bond Future	9.72	97.6855	9.7190	97.6855	0.00
19/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	86	1	86	1	0.00
19/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	242	1	242	1	0.00
19/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	164	1	164	1	0.00
19/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R186 On 03-August-17			Bond Future	8.57	114.1868	8.5686	114.1868	128,474.00
19/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2599	3	2599	3	0.00
19/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6178	7	6178	7	0.00
19/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5242	6	5242	6	0.00
19/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2652	3	2652	3	0.00
19/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2759	3	2759	3	0.00
19/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1857	2	1857	2	0.00
19/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1428	2	1428	2	0.00
19/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3145	4	3145	4	0.00
19/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2340	3	2340	3	0.00
19/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2705	3	2705	3	0.00
19/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	20	0	20	0	6,500.00
19/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	45	0	45	0	750.00
19/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	354	0	354	0	0.00
19/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	340	0	340	0	0.00
19/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	621	0	621	0	3,654.00
19/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	871	1	871	1	2,500.00
19/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	235	0	235	0	0.00
19/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	314	0	314	0	0.00
19/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	430	0	430	0	750.00
19/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	327	0	327	0	0.00
19/06/2017	R186 On 02-November-17			Bond Future	8.60	116.3692	8.6019	116.3692	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3140	4	3140	4	0.00
19/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3226	4	3226	4	0.00
19/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3183	4	3183	4	0.00
19/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1270	1	1270	1	0.00
19/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1247	1	1247	1	0.00
19/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1293	1	1293	1	0.00
19/06/2017	R186 On 01-February-18			Bond Future	8.63	113.3305	8.6325	113.3305	0.00
19/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3854	4	3854	4	0.00
19/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3895	4	3895	4	0.00
19/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3937	4	3937	4	0.00
19/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1731	2	1731	2	0.00
19/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1708	2	1708	2	0.00
19/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1686	2	1686	2	0.00
19/06/2017	R197 On 03-August-17			Bond Future	296.39	296.3800	296.3945	296.3800	2,350.00
19/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11666	12	11666	12	0.00
19/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11676	12	11676	12	0.00
19/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11656	12	11656	12	0.00
19/06/2017	R197 On 02-November-17			Bond Future	302.13	302.1162	302.1293	302.1162	0.00
19/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3031	3	3031	3	0.00
19/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3041	3	3041	3	0.00
19/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3021	3	3021	3	0.00
19/06/2017	R197 On 01-February-18			Bond Future	301.07	301.0693	301.0745	301.0693	0.00
19/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	606	1	606	1	0.00
19/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	596	1	596	1	0.00
19/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	586	1	586	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
19/06/2017	R202 On 03-August-17			Bond Future	241.58	241.5637	241.5751	241.5637	30,557.00
19/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16785	17	16785	17	0.00
19/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16795	17	16795	17	0.00
19/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16775	17	16775	17	0.00
19/06/2017	R202 On 02-November-17			Bond Future	246.25	246.2389	246.2493	246.2389	0.00
19/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7641	8	7641	8	0.00
19/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7651	8	7651	8	0.00
19/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7661	8	7661	8	0.00
19/06/2017	R202 On 01-February-18			Bond Future	247.39	247.3881	247.3921	247.3881	0.00
19/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1678	2	1678	2	0.00
19/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1688	2	1688	2	0.00
19/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1668	2	1668	2	0.00
19/06/2017	R203 On 03-August-17			Bond Future	7.37	103.3394	7.3685	103.3394	0.00
19/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	267	0	267	0	0.00
19/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	266	0	266	0	0.00
19/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	265	0	265	0	0.00
19/06/2017	R204 On 03-August-17			Bond Future	7.42	101.8556	7.4150	101.8556	41,787.00
19/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	451	1	451	1	0.00
19/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	474	1	474	1	0.00
19/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	463	1	463	1	0.00
19/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	21	0	21	0	0.00
19/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	20	0	20	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
19/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	18	0	18	0	0.00
19/06/2017	R204 On 02-November-17			Bond Future	7.33	103.8024	7.3342	103.8024	0.00
19/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	467	1	467	1	0.00
19/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	447	1	447	1	0.00
19/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	457	1	457	1	0.00
19/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	17	0	17	0	0.00
19/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	16	0	16	0	0.00
19/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	15	0	15	0	0.00
19/06/2017	R204 On 01-February-18			Bond Future	7.17	101.7817	7.1735	101.7817	0.00
19/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	248	0	248	0	0.00
19/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	258	0	258	0	0.00
19/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	253	0	253	0	0.00
19/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	180	0	180	0	0.00
19/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	177	0	177	0	0.00
19/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	184	0	184	0	0.00
19/06/2017	R207 On 03-August-17			Bond Future	7.50	100.0496	7.4985	100.0496	45,774.00
19/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1497	2	1497	2	51.00
19/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1922	2	1922	2	0.00
19/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1964	2	1964	2	0.00
19/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1943	2	1943	2	0.00
19/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
19/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
19/06/2017	R207 On 02-November-17			Bond Future	7.46	101.9618	7.4611	101.9618	0.00
19/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1203	1	1203	1	0.00
19/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1185	1	1185	1	0.00
19/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1167	1	1167	1	0.00
19/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	46	0	46	0	0.00
19/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	48	0	48	0	0.00
19/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	45	0	45	0	0.00
19/06/2017	R207 On 01-February-18			Bond Future	7.40	100.3035	7.3989	100.3035	0.00
19/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	685	1	685	1	0.00
19/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	696	1	696	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
19/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	708	1	708	1	0.00
19/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	323	0	323	0	0.00
19/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	316	0	316	0	0.00
19/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	329	0	329	0	0.00
19/06/2017	R208 On 03-August-17			Bond Future	7.61	99.8403	7.6140	99.8403	35,097.00
19/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2095	2	2095	2	0.00
19/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2154	2	2154	2	0.00
19/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2125	2	2125	2	0.00
19/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	9	0	9	0	0.00
19/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	9	0	9	0	0.00
19/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	8	0	8	0	0.00
19/06/2017	R208 On 02-November-17			Bond Future	7.60	98.3466	7.6034	98.3466	0.00
19/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1757	2	1757	2	0.00
19/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1807	2	1807	2	0.00
19/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1782	2	1782	2	0.00
19/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	99	0	99	0	0.00
19/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	95	0	95	0	0.00
19/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	103	0	103	0	0.00
19/06/2017	R208 On 01-February-18			Bond Future	7.58	100.2600	7.5812	100.2600	0.00
19/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1216	1	1216	1	0.00
19/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1181	1	1181	1	0.00
19/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1199	1	1199	1	0.00
19/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	508	0	508	0	0.00
19/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	499	0	499	0	0.00
19/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	490	0	490	0	0.00
19/06/2017	R209 On 03-August-17			Bond Future	9.57	74.2280	9.5656	74.2280	74,230.00
19/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	862	1	862	1	0.00
19/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	835	1	835	1	0.00
19/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	890	1	890	1	0.00
19/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1714	1	1714	1	0.00
19/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1673	1	1673	1	0.00
19/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1755	1	1755	1	0.00
19/06/2017	R209 On 02-November-17			Bond Future	9.61	72.4968	9.6138	72.4968	790.00
19/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3816	4	3816	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
19/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2820	3	2820	3	0.00
19/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2096	2	2096	2	0.00
19/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2033	2	2033	2	0.00
19/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	796	1	796	1	4,100.00
19/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6598	7	6598	7	0.00
19/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	130	0	130	0	2,800.00
19/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2064	2	2064	2	0.00
19/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1314	1	1314	1	3,360.00
19/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5061	5	5061	5	0.00
19/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	467	0	467	0	1,300.00
19/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9736	9	9736	9	0.00
19/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2661	2	2661	2	0.00
19/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2589	2	2589	2	0.00
19/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2625	2	2625	2	0.00
19/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1922	2	1922	2	6,500.00
19/06/2017	R209 On 01-February-18			Bond Future	9.66	73.9072	9.6606	73.9072	0.00
19/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3107	3	3107	3	0.00
19/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3176	4	3176	4	0.00
19/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3141	4	3141	4	0.00
19/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2782	3	2782	3	0.00
19/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2721	2	2721	2	0.00
19/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2752	2	2752	2	0.00
19/06/2017	R210 On 03-August-17			Bond Future	186.49	186.4833	186.4922	186.4833	1,675.00
19/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9798	10	9798	10	0.00
19/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9788	10	9788	10	0.00
19/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9808	10	9808	10	0.00
19/06/2017	R210 On 02-November-17			Bond Future	187.70	187.6926	187.7005	187.6926	0.00
19/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4379	4	4379	4	0.00

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19/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4389	4	4389	4	0.00
19/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4369	4	4369	4	0.00
19/06/2017	R210 On 01-February-18			Bond Future	191.43	191.4241	191.4274	191.4241	0.00
19/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	933	1	933	1	0.00
19/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	953	1	953	1	0.00
19/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	943	1	943	1	0.00
19/06/2017	R212 On 03-August-17			Bond Future	148.75	148.7436	148.7510	148.7436	4,858.00
19/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4589	5	4589	5	0.00
19/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4599	5	4599	5	0.00
19/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4609	5	4609	5	0.00
19/06/2017	R212 On 02-November-17			Bond Future	151.63	151.6225	151.6292	151.6225	0.00
19/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	771	1	771	1	0.00
19/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	791	1	791	1	0.00
19/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	781	1	781	1	0.00
19/06/2017	R212 On 01-February-18			Bond Future	152.58	152.5769	152.5796	152.5769	0.00
19/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2110	2	2110	2	0.00
19/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2120	2	2120	2	0.00
19/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2130	2	2130	2	0.00
19/06/2017	R213 On 03-August-17			Bond Future	9.23	86.5880	9.2339	86.5880	55,659.00
19/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1547	2	1547	2	0.00
19/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1627	2	1627	2	0.00
19/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1587	2	1587	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
19/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	878	1	878	1	0.00
19/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	852	1	852	1	0.00
19/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	905	1	905	1	0.00
19/06/2017	R213 On 02-November-17			Bond Future	9.28	84.6929	9.2809	84.6929	0.00
19/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2488	3	2488	3	0.00
19/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2416	3	2416	3	0.00
19/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2452	3	2452	3	0.00
19/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2025	2	2025	2	0.00
19/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1995	2	1995	2	0.00
19/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1965	2	1965	2	0.00
19/06/2017	R213 On 01-February-18			Bond Future	9.33	86.3407	9.3273	86.3407	0.00
19/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3203	4	3203	4	0.00
19/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3167	4	3167	4	0.00
19/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3132	4	3132	4	0.00
19/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2563	2	2563	2	0.00
19/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2534	2	2534	2	0.00
19/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2592	2	2592	2	0.00
19/06/2017	R214 On 03-August-17			Bond Future	9.70	74.0546	9.6956	74.0546	37,026.00
19/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	750	1	750	1	0.00
19/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	802	1	802	1	0.00
19/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	776	1	776	1	0.00
19/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	2063	2	2063	2	0.00
19/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1971	2	1971	2	0.00
19/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	2017	2	2017	2	0.00
19/06/2017	R214 On 02-November-17			Bond Future	9.75	72.1736	9.7455	72.1736	0.00
19/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	1927	2	1927	2	0.00
19/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	1988	2	1988	2	0.00
19/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	1957	2	1957	2	0.00
19/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	3044	3	3044	3	0.00
19/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	3004	3	3004	3	0.00
19/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3085	3	3085	3	0.00
19/06/2017	R214 On 01-February-18			Bond Future	9.80	73.5778	9.7951	73.5778	0.00
19/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3225	4	3225	4	0.00
19/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3296	4	3296	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
19/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3261	4	3261	4	0.00
19/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	3055	3	3055	3	0.00
19/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	3022	3	3022	3	0.00
19/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2990	3	2990	3	0.00
19/06/2017	R248 On 03-August-17			Bond Future	9.78	94.6443	9.7769	94.6443	78,556.00
19/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	955	1	955	1	0.00
19/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	925	1	925	1	0.00
19/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	986	1	986	1	0.00
19/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2754	2	2754	2	0.00
19/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2814	2	2814	2	0.00
19/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2876	2	2876	2	0.00
19/06/2017	R248 On 02-November-17			Bond Future	9.83	92.0158	9.8292	92.0158	226.00
19/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2493	3	2493	3	0.00
19/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2568	3	2568	3	0.00
19/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2530	3	2530	3	0.00
19/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4174	4	4174	4	0.00
19/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	4121	4	4121	4	0.00
19/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	4069	4	4069	4	0.00
19/06/2017	R248 On 01-February-18			Bond Future	9.88	93.8060	9.8814	93.8060	0.00
19/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4145	5	4145	5	0.00
19/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4189	5	4189	5	0.00
19/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4233	5	4233	5	0.00
19/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	4028	4	4028	4	0.00
19/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3987	4	3987	4	0.00
19/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	4071	4	4071	4	0.00