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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
26/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	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
26/06/2017	2025 On 03-August-17			Bond Future	127.94	127.9353	127.9422	127.9353	2,414.00
26/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	6018	6	6018	6	0.00
26/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	6038	6	6038	6	0.00
26/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	6028	6	6028	6	0.00
26/06/2017	2025 On 02-November-17			Bond Future	130.42	130.4084	130.4156	130.4084	0.00
26/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2554	3	2554	3	0.00
26/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2564	3	2564	3	0.00
26/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2544	3	2544	3	0.00
26/06/2017	2025 On 01-February-18			Bond Future	131.65	131.6443	131.6493	131.6443	0.00
26/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2241	2	2241	2	0.00
26/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2231	2	2231	2	0.00
26/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2251	2	2251	2	0.00
26/06/2017	2029 On 01-February-18			Bond Future	103.13	103.1298	103.1335	103.1298	0.00
26/06/2017	2030 On 03-August-17			Bond Future	9.10	92.0480	9.0968	92.0480	43,011.00
26/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1603	2	1603	2	0.00
26/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1671	2	1671	2	0.00
26/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1739	2	1739	2	0.00
26/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 02-November-17			Bond Future	9.14	93.8061	9.1388	93.8061	0.00
26/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1433	1	1433	1	0.00
26/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1500	1	1500	1	0.00
26/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1366	1	1366	1	0.00
26/06/2017	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
26/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 01-February-18			Bond Future	9.18	91.6245	9.1795	91.6245	0.00
26/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1342	1	1342	1	0.00
26/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1275	1	1275	1	0.00
26/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1408	1	1408	1	0.00
26/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/06/2017	2032 On 03-August-17			Bond Future	9.27	94.7737	9.2665	94.7737	26,589.00
26/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2030	2	2030	2	0.00
26/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1932	2	1932	2	0.00
26/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1981	2	1981	2	0.00
26/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	674	1	674	1	0.00
26/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	723	1	723	1	0.00
26/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	698	1	698	1	0.00
26/06/2017	2032 On 02-November-17			Bond Future	9.31	92.4260	9.3135	92.4260	0.00
26/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3110	3	3110	3	0.00
26/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3153	3	3153	3	0.00
26/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3196	3	3196	3	0.00
26/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1865	2	1865	2	0.00
26/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1894	2	1894	2	0.00
26/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1836	2	1836	2	0.00
26/06/2017	2032 On 01-February-18			Bond Future	9.36	94.2225	9.3590	94.2225	0.00
26/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3863	4	3863	4	0.00
26/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3905	4	3905	4	0.00
26/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3947	4	3947	4	0.00
26/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2459	3	2459	3	0.00
26/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2430	2	2430	2	0.00
26/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2488	3	2488	3	0.00
26/06/2017	2033 On 03-August-17			Bond Future	104.52	104.5165	104.5220	104.5165	6,534.00
26/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/06/2017	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
26/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8598	9	8598	9	0.00
26/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8608	9	8608	9	0.00
26/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8618	9	8618	9	0.00
26/06/2017	2033 On 02-November-17			Bond Future	105.47	105.4605	105.4661	105.4605	0.00
26/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4614	5	4614	5	0.00
26/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4624	5	4624	5	0.00
26/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4604	5	4604	5	0.00
26/06/2017	2033 On 01-February-18			Bond Future	107.56	107.5532	107.5572	107.5532	0.00
26/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	2083	2	2083	2	0.00
26/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	2103	2	2103	2	0.00
26/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	2093	2	2093	2	0.00
26/06/2017	2037 On 03-August-17			Bond Future	9.57	90.6478	9.5742	90.6478	66,825.00
26/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1428	1	1428	1	0.00
26/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1387	1	1387	1	0.00
26/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1347	1	1347	1	0.00
26/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1421	2	1421	2	0.00
26/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1381	1	1381	1	0.00
26/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1462	2	1462	2	0.00
26/06/2017	2037 On 02-November-17			Bond Future	9.62	92.3791	9.6226	92.3791	233.00
26/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2966	3	2966	3	0.00
26/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3009	3	3009	3	0.00
26/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2925	3	2925	3	0.00
26/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2630	3	2630	3	0.00
26/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2667	3	2667	3	0.00
26/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2705	3	2705	3	0.00
26/06/2017	2037 On 01-February-18			Bond Future	9.67	89.9194	9.6702	89.9194	0.00
26/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4209	4	4209	4	0.00
26/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4253	4	4253	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
26/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4166	4	4166	4	0.00
26/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3032	3	3032	3	0.00
26/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2998	3	2998	3	0.00
26/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3066	3	3066	3	0.00
26/06/2017	2038 On 03-August-17			Bond Future	130.20	130.1894	130.1960	130.1894	22,539.00
26/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10974	11	10974	11	0.00
26/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10964	11	10964	11	0.00
26/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10984	11	10984	11	0.00
26/06/2017	2038 On 02-November-17			Bond Future	132.71	132.7061	132.7129	132.7061	0.00
26/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4107	4	4107	4	0.00
26/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4087	4	4087	4	0.00
26/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4097	4	4097	4	0.00
26/06/2017	2038 On 01-February-18			Bond Future	133.82	133.8185	133.8232	133.8185	0.00
26/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3107	3	3107	3	0.00
26/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3117	3	3117	3	0.00
26/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3127	3	3127	3	0.00
26/06/2017	2040 On 03-August-17			Bond Future	9.62	94.3533	9.6241	94.3533	14,089.00
26/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1566	2	1566	2	0.00
26/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1522	2	1522	2	0.00
26/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1479	1	1479	1	0.00
26/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1558	2	1558	2	0.00
26/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1602	2	1602	2	0.00
26/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1515	2	1515	2	0.00
26/06/2017	2040 On 02-November-17			Bond Future	9.67	96.1555	9.6723	96.1555	0.00
26/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2988	3	2988	3	0.00

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26/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3031	3	3031	3	0.00
26/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2945	3	2945	3	0.00
26/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3050	3	3050	3	0.00
26/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3094	3	3094	3	0.00
26/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3138	3	3138	3	0.00
26/06/2017	2040 On 01-February-18			Bond Future	9.72	93.5188	9.7197	93.5188	0.00
26/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4604	5	4604	5	0.00
26/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4698	5	4698	5	0.00
26/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4651	5	4651	5	0.00
26/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3335	3	3335	3	0.00
26/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3298	3	3298	3	0.00
26/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3262	3	3262	3	0.00
26/06/2017	2044 On 03-August-17			Bond Future	9.67	91.2819	9.6737	91.2819	23,720.00
26/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1381	1	1381	1	0.00
26/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1341	1	1341	1	0.00
26/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1423	1	1423	1	0.00
26/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1814	2	1814	2	0.00
26/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1767	2	1767	2	0.00
26/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1720	2	1720	2	0.00
26/06/2017	2044 On 02-November-17			Bond Future	9.72	93.0255	9.7211	93.0255	200.00
26/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2841	3	2841	3	0.00
26/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2924	3	2924	3	0.00
26/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2882	3	2882	3	0.00
26/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3375	3	3375	3	0.00
26/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3329	3	3329	3	0.00
26/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3283	3	3283	3	0.00
26/06/2017	2044 On 01-February-18			Bond Future	9.77	90.4531	9.7678	90.4531	0.00
26/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4531	4	4531	4	0.00
26/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4578	5	4578	5	0.00
26/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4485	4	4485	4	0.00
26/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3404	3	3404	3	0.00
26/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3367	3	3367	3	0.00
26/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3442	4	3442	4	0.00
26/06/2017	2046 On 03-August-17			Bond Future	127.50	126.9782	127.5025	126.9782	23,901.00

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26/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13688	14	13688	14	0.00
26/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13668	14	13668	14	0.00
26/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13678	14	13678	14	0.00
26/06/2017	2046 On 02-November-17			Bond Future	128.38	127.8495	128.3842	127.8495	0.00
26/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7926	8	7926	8	0.00
26/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7936	8	7936	8	0.00
26/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7916	8	7916	8	0.00
26/06/2017	2046 On 01-February-18			Bond Future	130.93	130.3867	130.9298	130.3867	0.00
26/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1970	3	1970	3	0.00
26/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1980	3	1980	3	0.00
26/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1990	3	1990	3	0.00
26/06/2017	2050 On 03-August-17			Bond Future	134.81	135.4221	134.8149	135.4221	26,059.00
26/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	14415	14	14415	14	0.00
26/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	14425	14	14425	14	0.00
26/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	14405	14	14405	14	0.00
26/06/2017	2050 On 02-November-17			Bond Future	137.42	138.0397	137.4213	138.0397	0.00
26/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	7229	7	7229	7	0.00
26/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	7239	7	7239	7	0.00
26/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	7249	7	7249	7	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
26/06/2017	2050 On 01-February-18			Bond Future	138.45	139.0874	138.4538	139.0874	0.00
26/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	1786	1	1786	1	0.00
26/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	1796	1	1796	1	0.00
26/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	1776	1	1776	1	0.00
26/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	AL37 On 03-August-17			Index Future	547.07	546.9990	547.0720	546.9990	0.00
26/06/2017	AL37 On 02-November-17			Index Future	557.52	557.4460	557.5220	557.4460	0.00
26/06/2017	AL37 On 01-February-18			Index Future	568.35	568.2820	568.3540	568.2820	0.00
26/06/2017	AL7T On 03-August-17			Index Future	632.64	632.0110	632.6400	632.0110	0.00
26/06/2017	AL7T On 02-November-17			Index Future	644.73	644.0820	644.7250	644.0820	0.00
26/06/2017	AL7T On 01-February-18			Index Future	657.25	656.6020	657.2500	656.6020	0.00
26/06/2017	ALBI On 03-August-17			Index Future	569.13	568.5400	569.1300	568.5400	599.00
26/06/2017	ALBI On 02-November-17			Index Future	580.00	579.3990	580.0010	579.3990	0.00
26/06/2017	ALBI On 01-February-18			Index Future	591.27	590.6620	591.2700	590.6620	0.00
26/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	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
26/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2017	EL28 On 03-August-17			Bond Future	127.96	127.9546	127.9635	127.9546	0.00
26/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7207	7	7207	7	0.00
26/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7197	7	7197	7	0.00
26/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7217	7	7217	7	0.00
26/06/2017	EL28 On 02-November-17			Bond Future	128.69	128.6842	128.6935	128.6842	0.00
26/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5177	5	5177	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
26/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5187	5	5187	5	0.00
26/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5197	5	5197	5	0.00
26/06/2017	EL28 On 01-February-18			Bond Future	131.25	131.2380	131.2452	131.2380	0.00
26/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1045	1	1045	1	0.00
26/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1065	1	1065	1	0.00
26/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1055	1	1055	1	0.00
26/06/2017	ES33 On 03-August-17			Bond Future	10.67	78.6956	10.6740	78.6956	9,466.00
26/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	901	1	901	1	0.00
26/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	838	1	838	1	0.00
26/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	775	1	775	1	0.00
26/06/2017	ES33 On 02-November-17			Bond Future	10.76	76.4070	10.7638	76.4070	0.00
26/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	577	1	577	1	0.00
26/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	515	1	515	1	0.00
26/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	638	1	638	1	0.00
26/06/2017	ES33 On 01-February-18			Bond Future	10.86	77.8922	10.8558	77.8922	0.00
26/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	802	1	802	1	0.00
26/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	861	1	861	1	0.00
26/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	920	1	920	1	0.00
26/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/06/2017	ES42 On 03-August-17			Bond Future	10.83	82.3820	10.8283	82.3820	7,957.00
26/06/2017	ES42 On 02-November-17			Bond Future	10.92	79.6939	10.9155	79.6939	0.00
26/06/2017	ES42 On 01-February-18			Bond Future	11.00	81.2430	11.0018	81.2430	0.00
26/06/2017	GOVI On 03-August-17			GOVI	567.75	567.1600	567.7470	567.1600	409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	66470	6	66470	6	0.00
26/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	66370	6	66370	6	0.00
26/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	66570	6	66570	6	0.00
26/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 02-November-17			GOVI	578.59	577.9930	578.5910	577.9930	0.00
26/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	61510	6	61510	6	0.00
26/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	61410	6	61410	6	0.00
26/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	61310	6	61310	6	0.00
26/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 01-February-18			GOVI	589.83	589.2290	589.8320	589.2290	0.00
26/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	88020	8	88020	8	0.00
26/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	88120	8	88120	8	0.00
26/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	87920	8	87920	8	0.00
26/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2017	IGOV On 03-August-17			Index Future	249.56	249.5660	249.5550	249.5660	1,296.00
26/06/2017	IGOV On 02-November-17			Index Future	254.38	254.3900	254.3800	254.3900	0.00
26/06/2017	IGOV On 01-February-18			Index Future	259.42	259.4390	259.4230	259.4390	0.00
26/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
26/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
26/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8002	99.8039	99.8002	0.00
26/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7308	99.7320	99.7308	0.00
26/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8573	99.8599	99.8573	0.00
26/06/2017	IS01 On 20-September-18			Interest Rate Swap	99.98	99.9820	99.9848	99.9820	0.00
26/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8271	99.8312	99.8271	0.00
26/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0102	99.0131	99.0102	0.00
26/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5459	98.5467	98.5459	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
26/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4512	98.4542	98.4512	0.00
26/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
26/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1735	99.1767	99.1735	0.00
26/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5454	99.5508	99.5454	0.00
26/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.9368	99.9431	99.9368	0.00
26/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0358	96.0545	96.0358	0.00
26/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.26	95.2402	95.2648	95.2402	0.00
26/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4157	94.4412	94.4157	0.00
26/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.59	94.5647	94.5866	94.5647	0.00
26/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.74	96.7250	96.7395	96.7250	51.00
26/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.84	96.8305	96.8383	96.8305	0.00
26/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.00	97.9976	98.0002	97.9976	0.00
26/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.18	100.1737	100.1764	100.1737	0.00
26/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.54	94.5272	94.5378	94.5272	0.00
26/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.53	91.5191	91.5276	91.5191	0.00
26/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.26	90.2537	90.2576	90.2537	0.00
26/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.40	92.4002	92.3999	92.4002	0.00
26/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.16	96.1684	96.1636	96.1684	0.00
26/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.72	94.7293	94.7209	94.7293	0.00
26/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.78	96.7882	96.7771	96.7882	0.00
26/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.48	100.4960	100.4839	100.4960	0.00
26/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
26/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
26/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
26/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
26/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
26/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
26/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	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
26/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
26/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
26/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
26/06/2017	R023 On 03-August-17			Bond Future	7.93	102.5803	7.9260	102.5803	38,422.00
26/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2857	3	2857	3	0.00
26/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2939	3	2939	3	0.00
26/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2898	3	2898	3	0.00
26/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	24	0	24	0	0.00
26/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	23	0	23	0	0.00
26/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	21	0	21	0	0.00
26/06/2017	R023 On 02-November-17			Bond Future	7.94	100.6093	7.9388	100.6093	0.00
26/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2839	3	2839	3	0.00
26/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2873	3	2873	3	0.00
26/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2908	3	2908	3	0.00
26/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	236	0	236	0	0.00
26/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	229	0	229	0	0.00
26/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	243	0	243	0	0.00
26/06/2017	R023 On 01-February-18			Bond Future	7.95	102.5651	7.9471	102.5651	0.00
26/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2302	2	2302	2	0.00
26/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2329	2	2329	2	0.00
26/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2275	2	2275	2	0.00
26/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	794	1	794	1	0.00
26/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	781	1	781	1	0.00
26/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	807	1	807	1	0.00
26/06/2017	R035 On 03-August-17			Bond Future	9.48	98.6369	9.4775	98.6369	10,528.00
26/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	183	0	183	0	0.00
26/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	265	0	265	0	0.00
26/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	346	0	346	0	0.00
26/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 02-November-17			Bond Future	9.53	96.0201	9.5288	96.0201	0.00
26/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	570	0	570	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
26/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	490	0	490	0	0.00
26/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	650	1	650	1	0.00
26/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 01-February-18			Bond Future	9.58	97.8866	9.5800	97.8866	0.00
26/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1182	1	1182	1	0.00
26/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1338	1	1338	1	0.00
26/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1260	1	1260	1	0.00
26/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R186 On 03-August-17			Bond Future	8.51	113.9222	8.5100	113.9222	134,185.00
26/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2868	3	2868	3	0.00
26/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6569	6	6569	6	0.00
26/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5620	6	5620	6	0.00
26/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3039	3	3039	3	0.00
26/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2924	3	2924	3	0.00
26/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2064	2	2064	2	0.00
26/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1591	2	1591	2	0.00
26/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	2321	2	2321	2	0.00
26/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3449	3	3449	3	0.00
26/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2589	3	2589	3	0.00
26/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2981	3	2981	3	0.00
26/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	220	0	220	0	0.00
26/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	7	0	7	0	6,500.00
26/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	19	0	19	0	750.00
26/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	210	0	210	0	0.00
26/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	425	0	425	0	3,654.00
26/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	630	1	630	1	2,500.00
26/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	135	0	135	0	0.00
26/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	344	0	344	0	7,100.00
26/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	191	0	191	0	0.00
26/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	276	0	276	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	200	0	200	0	0.00
26/06/2017	R186 On 02-November-17			Bond Future	8.54	116.0981	8.5409	116.0981	4.00
26/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3369	3	3369	3	0.00
26/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3413	3	3413	3	0.00
26/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3459	3	3459	3	0.00
26/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3925	4	3925	4	0.00
26/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1070	1	1070	1	0.00
26/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1111	1	1111	1	0.00
26/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	883	1	883	1	5,000.00
26/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1091	1	1091	1	0.00
26/06/2017	R186 On 01-February-18			Bond Future	8.57	113.0521	8.5692	113.0521	0.00
26/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4094	4	4094	4	0.00
26/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4180	4	4180	4	0.00
26/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4137	4	4137	4	0.00
26/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1555	2	1555	2	0.00
26/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1534	2	1534	2	0.00
26/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1513	2	1513	2	0.00
26/06/2017	R197 On 03-August-17			Bond Future	296.51	296.4919	296.5070	296.4919	2,350.00
26/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11553	12	11553	12	0.00
26/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11563	12	11563	12	0.00
26/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11543	12	11543	12	0.00
26/06/2017	R197 On 02-November-17			Bond Future	302.24	302.2234	302.2392	302.2234	0.00
26/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	2921	3	2921	3	0.00
26/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	2931	3	2931	3	0.00
26/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	2911	3	2911	3	0.00
26/06/2017	R197 On 01-February-18			Bond Future	301.18	301.1675	301.1783	301.1675	0.00
26/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 01-February-18	301.68	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
26/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	502	1	502	1	0.00
26/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	492	1	492	1	0.00
26/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	482	0	482	0	0.00
26/06/2017	R202 On 03-August-17			Bond Future	241.36	241.3452	241.3574	241.3452	30,532.00
26/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17003	17	17003	17	0.00
26/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17013	17	17013	17	0.00
26/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16993	17	16993	17	0.00
26/06/2017	R202 On 02-November-17			Bond Future	246.02	246.0108	246.0234	246.0108	0.00
26/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7867	8	7867	8	0.00
26/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7877	8	7877	8	0.00
26/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7887	8	7887	8	0.00
26/06/2017	R202 On 01-February-18			Bond Future	247.15	247.1463	247.1548	247.1463	0.00
26/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1915	2	1915	2	0.00
26/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1925	2	1925	2	0.00
26/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1905	2	1905	2	0.00
26/06/2017	R203 On 03-August-17			Bond Future	7.34	103.3367	7.3355	103.3367	0.00
26/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	264	0	264	0	0.00
26/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	263	0	263	0	0.00
26/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	262	0	262	0	0.00
26/06/2017	R204 On 03-August-17			Bond Future	7.41	101.7940	7.4077	101.7940	42,124.00
26/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	455	0	455	0	0.00

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26/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	478	0	478	0	0.00
26/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	467	0	467	0	0.00
26/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	15	0	15	0	0.00
26/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	14	0	14	0	0.00
26/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	13	0	13	0	0.00
26/06/2017	R204 On 02-November-17			Bond Future	7.33	103.7383	7.3261	103.7383	0.00
26/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	474	0	474	0	0.00
26/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	454	0	454	0	0.00
26/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	464	0	464	0	0.00
26/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	15	0	15	0	0.00
26/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	15	0	15	0	0.00
26/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	14	0	14	0	0.00
26/06/2017	R204 On 01-February-18			Bond Future	7.16	101.7146	7.1649	101.7146	0.00
26/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	252	0	252	0	0.00
26/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	262	0	262	0	0.00
26/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	257	0	257	0	0.00
26/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	177	0	177	0	0.00
26/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	174	0	174	0	0.00
26/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	180	0	180	0	0.00
26/06/2017	R207 On 03-August-17			Bond Future	7.43	100.0926	7.4258	100.0926	45,818.00
26/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1654	2	1654	2	51.00
26/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2080	2	2080	2	0.00
26/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2123	2	2123	2	0.00
26/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2101	2	2101	2	0.00
26/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
26/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
26/06/2017	R207 On 02-November-17			Bond Future	7.38	102.0043	7.3800	102.0043	0.00
26/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1348	1	1348	1	0.00
26/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1330	1	1330	1	0.00
26/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1311	1	1311	1	0.00
26/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	30	0	30	0	0.00
26/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	32	0	32	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
26/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	29	0	29	0	0.00
26/06/2017	R207 On 01-February-18			Bond Future	7.31	100.3451	7.3075	100.3451	0.00
26/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	786	1	786	1	0.00
26/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	798	1	798	1	0.00
26/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	811	1	811	1	0.00
26/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	263	0	263	0	0.00
26/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	257	0	257	0	0.00
26/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	268	0	268	0	0.00
26/06/2017	R208 On 03-August-17			Bond Future	7.53	99.9499	7.5265	99.9499	35,409.00
26/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2359	2	2359	2	0.00
26/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2418	2	2418	2	0.00
26/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2389	2	2389	2	0.00
26/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	3	0	3	0	0.00
26/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	2	0	2	0	0.00
26/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	2	0	2	0	0.00
26/06/2017	R208 On 02-November-17			Bond Future	7.51	98.4570	7.5089	98.4570	0.00
26/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1996	2	1996	2	0.00
26/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2048	2	2048	2	0.00
26/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2022	2	2022	2	0.00
26/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	65	0	65	0	0.00
26/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	62	0	62	0	0.00
26/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	67	0	67	0	0.00
26/06/2017	R208 On 01-February-18			Bond Future	7.48	100.3709	7.4790	100.3709	0.00
26/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1399	1	1399	1	0.00
26/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1361	1	1361	1	0.00
26/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1380	1	1380	1	0.00
26/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	410	0	410	0	0.00
26/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	402	0	402	0	0.00
26/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	394	0	394	0	0.00
26/06/2017	R209 On 03-August-17			Bond Future	9.45	74.3210	9.4454	74.3210	74,058.00
26/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1135	1	1135	1	0.00
26/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1102	1	1102	1	0.00
26/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1170	1	1170	1	0.00
26/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1173	1	1173	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
26/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1139	1	1139	1	0.00
26/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1207	1	1207	1	0.00
26/06/2017	R209 On 02-November-17			Bond Future	9.49	72.5906	9.4903	72.5906	790.00
26/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4360	4	4360	4	0.00
26/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3278	3	3278	3	0.00
26/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2472	2	2472	2	0.00
26/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2401	2	2401	2	0.00
26/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	979	1	979	1	4,100.00
26/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7298	7	7298	7	0.00
26/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	169	0	169	0	2,800.00
26/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2437	2	2437	2	0.00
26/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1030	1	1030	1	3,360.00
26/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4416	5	4416	5	0.00
26/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	338	0	338	0	1,300.00
26/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8946	9	8946	9	0.00
26/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2201	2	2201	2	0.00
26/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2137	2	2137	2	0.00
26/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2169	2	2169	2	0.00
26/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1552	2	1552	2	6,500.00
26/06/2017	R209 On 01-February-18			Bond Future	9.53	74.0016	9.5338	74.0016	0.00
26/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3551	4	3551	4	0.00
26/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3627	4	3627	4	0.00
26/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3589	4	3589	4	0.00
26/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2383	2	2383	2	0.00
26/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2328	2	2328	2	0.00
26/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2356	2	2356	2	0.00
26/06/2017	R210 On 03-August-17			Bond Future	186.22	186.2067	186.2161	186.2067	1,675.00
26/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10074	10	10074	10	0.00
26/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10064	10	10064	10	0.00
26/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10084	10	10084	10	0.00
26/06/2017	R210 On 02-November-17			Bond Future	187.42	187.4062	187.4160	187.4062	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
26/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4664	5	4664	5	0.00
26/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4674	5	4674	5	0.00
26/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4654	5	4654	5	0.00
26/06/2017	R210 On 01-February-18			Bond Future	191.13	191.1252	191.1320	191.1252	0.00
26/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1228	1	1228	1	0.00
26/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1248	1	1248	1	0.00
26/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1238	1	1238	1	0.00
26/06/2017	R212 On 03-August-17			Bond Future	148.74	148.7691	148.7448	148.7691	4,858.00
26/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4595	5	4595	5	0.00
26/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4605	5	4605	5	0.00
26/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4615	5	4615	5	0.00
26/06/2017	R212 On 02-November-17			Bond Future	151.62	151.6449	151.6204	151.6449	0.00
26/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	780	1	780	1	0.00
26/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	800	1	800	1	0.00
26/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	790	1	790	1	0.00
26/06/2017	R212 On 01-February-18			Bond Future	152.57	152.5941	152.5664	152.5941	0.00
26/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2124	2	2124	2	0.00
26/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2134	2	2134	2	0.00
26/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2144	2	2144	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
26/06/2017	R213 On 03-August-17			Bond Future	9.16	86.4036	9.1595	86.4036	56,759.00
26/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1776	2	1776	2	0.00
26/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1866	2	1866	2	0.00
26/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1821	2	1821	2	0.00
26/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	610	1	610	1	0.00
26/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	589	1	589	1	0.00
26/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	632	1	632	1	0.00
26/06/2017	R213 On 02-November-17			Bond Future	9.20	84.5040	9.2041	84.5040	0.00
26/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2738	3	2738	3	0.00
26/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2662	3	2662	3	0.00
26/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2700	3	2700	3	0.00
26/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1759	2	1759	2	0.00
26/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1732	2	1732	2	0.00
26/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1704	2	1704	2	0.00
26/06/2017	R213 On 01-February-18			Bond Future	9.25	86.1466	9.2482	86.1466	0.00
26/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3472	3	3472	3	0.00
26/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3435	3	3435	3	0.00
26/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3397	3	3397	3	0.00
26/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2311	2	2311	2	0.00
26/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2284	2	2284	2	0.00
26/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2339	2	2339	2	0.00
26/06/2017	R214 On 03-August-17			Bond Future	9.55	74.3310	9.5501	74.3310	37,026.00
26/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1067	1	1067	1	0.00
26/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1135	1	1135	1	0.00
26/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1100	1	1100	1	0.00
26/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1354	1	1354	1	0.00
26/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1279	1	1279	1	0.00
26/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1316	1	1316	1	0.00
26/06/2017	R214 On 02-November-17			Bond Future	9.60	72.4544	9.5961	72.4544	0.00
26/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2400	2	2400	2	0.00
26/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2471	2	2471	2	0.00
26/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2436	2	2436	2	0.00
26/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2479	3	2479	3	0.00
26/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2444	3	2444	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
26/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2514	3	2514	3	0.00
26/06/2017	R214 On 01-February-18			Bond Future	9.64	73.8628	9.6416	73.8628	0.00
26/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3778	4	3778	4	0.00
26/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3856	4	3856	4	0.00
26/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3817	4	3817	4	0.00
26/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2544	3	2544	3	0.00
26/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2515	3	2515	3	0.00
26/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2486	3	2486	3	0.00
26/06/2017	R248 On 03-August-17			Bond Future	9.61	95.1795	9.6109	95.1795	78,556.00
26/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1434	1	1434	1	0.00
26/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1391	1	1391	1	0.00
26/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1477	1	1477	1	0.00
26/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	1758	2	1758	2	0.00
26/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	1807	2	1807	2	0.00
26/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	1856	2	1856	2	0.00
26/06/2017	R248 On 02-November-17			Bond Future	9.66	92.5600	9.6586	92.5600	226.00
26/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3114	3	3114	3	0.00
26/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3203	3	3203	3	0.00
26/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3158	3	3158	3	0.00
26/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3281	3	3281	3	0.00
26/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3235	3	3235	3	0.00
26/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3190	3	3190	3	0.00
26/06/2017	R248 On 01-February-18			Bond Future	9.71	94.3592	9.7059	94.3592	0.00
26/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4921	5	4921	5	0.00
26/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4971	5	4971	5	0.00
26/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5020	5	5020	5	0.00
26/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3269	3	3269	3	0.00
26/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3232	3	3232	3	0.00
26/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3306	3	3306	3	0.00