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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	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
31/07/2017	2025 On 03-August-17			Bond Future	127.47	127.4751	127.4703	127.4751	2,414.00
31/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6500	6	6500	6	0.00
31/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6510	7	6510	7	0.00
31/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6490	6	6490	6	0.00
31/07/2017	2025 On 02-November-17			Bond Future	129.87	129.8726	129.8669	129.8726	1,877.00
31/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3103	3	3103	3	0.00
31/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3113	3	3113	3	0.00
31/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3093	3	3093	3	0.00
31/07/2017	2025 On 01-February-18			Bond Future	130.98	130.9892	130.9814	130.9892	0.00
31/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2919	3	2919	3	0.00
31/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2899	3	2899	3	0.00
31/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2909	3	2909	3	0.00
31/07/2017	2025 On 03-May-18			Bond Future	133.51	133.5193	133.5131	133.5193	0.00
31/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	293	0	293	0	0.00
31/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	303	0	303	0	0.00
31/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	313	0	313	0	0.00
31/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2029 On 03-August-17			Bond Future	99.45	99.4558	99.4521	99.4558	0.00
31/07/2017	2029 On 02-November-17			Bond Future	100.31	100.3190	100.3146	100.3190	1,370.00
31/07/2017	2029 On 01-February-18			Bond Future	102.22	102.2259	102.2199	102.2259	0.00
31/07/2017	2029 On 03-May-18			Bond Future	103.17	103.1724	103.1676	103.1724	0.00
31/07/2017	2030 On 03-August-17			Bond Future	9.17	91.6921	9.1681	91.6921	39,796.00
31/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1109	1	1109	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
31/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1177	1	1177	1	0.00
31/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1244	1	1244	1	0.00
31/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 02-November-17			Bond Future	9.22	93.3805	9.2219	93.3805	18,846.00
31/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	799	1	799	1	0.00
31/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	866	1	866	1	0.00
31/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	933	1	933	1	0.00
31/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 01-February-18			Bond Future	9.28	91.1103	9.2774	91.1103	0.00
31/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	683	1	683	1	0.00
31/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	749	1	749	1	0.00
31/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	617	1	617	1	0.00
31/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 03-May-18			Bond Future	9.34	92.8216	9.3361	92.8216	0.00
31/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1006	1	1006	1	0.00
31/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1135	1	1135	1	0.00
31/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1071	1	1071	1	0.00
31/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2032 On 03-August-17			Bond Future	9.38	94.1284	9.3784	94.1284	14,287.00
31/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	687	1	687	1	0.00
31/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	586	1	586	1	0.00
31/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	635	1	635	1	0.00
31/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	207	0	207	0	0.00
31/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	161	0	161	0	0.00
31/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	183	0	183	0	0.00
31/07/2017	2032 On 02-November-17			Bond Future	9.44	91.7050	9.4378	91.7050	24,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2209	2	2209	2	0.00
31/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2248	2	2248	2	0.00
31/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2286	2	2286	2	0.00
31/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1836	2	1836	2	0.00
31/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1904	2	1904	2	0.00
31/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1869	2	1869	2	0.00
31/07/2017	2032 On 01-February-18			Bond Future	9.50	93.4083	9.4985	93.4083	0.00
31/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3106	3	3106	3	0.00
31/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3068	3	3068	3	0.00
31/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3029	3	3029	3	0.00
31/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2629	3	2629	3	0.00
31/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2662	3	2662	3	0.00
31/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2596	3	2596	3	0.00
31/07/2017	2032 On 03-May-18			Bond Future	9.56	91.0055	9.5582	91.0055	0.00
31/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4049	4	4049	4	0.00
31/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4088	4	4088	4	0.00
31/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4127	4	4127	4	0.00
31/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2995	3	2995	3	0.00
31/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	3055	3	3055	3	0.00
31/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	3025	3	3025	3	0.00
31/07/2017	2033 On 03-August-17			Bond Future	104.04	104.0395	104.0357	104.0395	6,133.00
31/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9084	9	9084	9	0.00
31/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9094	9	9094	9	0.00
31/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9104	9	9104	9	0.00
31/07/2017	2033 On 02-November-17			Bond Future	104.92	104.9242	104.9196	104.9242	401.00
31/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5160	5	5160	5	0.00
31/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5150	5	5150	5	0.00
31/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5170	5	5170	5	0.00

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31/07/2017	2033 On 01-February-18			Bond Future	106.91	106.9185	106.9122	106.9185	0.00
31/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2738	3	2738	3	0.00
31/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2748	3	2748	3	0.00
31/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2728	3	2728	3	0.00
31/07/2017	2033 On 03-May-18			Bond Future	107.88	107.8852	107.8801	107.8852	0.00
31/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	180	0	180	0	0.00
31/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	170	0	170	0	0.00
31/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	190	0	190	0	0.00
31/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2037 On 03-August-17			Bond Future	9.71	89.8919	9.7084	89.8919	32,581.00
31/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	84	0	84	0	0.00
31/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	72	0	72	0	0.00
31/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	61	0	61	0	0.00
31/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1255	1	1255	1	0.00
31/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1115	1	1115	1	0.00
31/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1184	1	1184	1	0.00
31/07/2017	2037 On 02-November-17			Bond Future	9.77	91.5471	9.7687	91.5471	48,948.00
31/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1939	2	1939	2	0.00
31/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1974	2	1974	2	0.00
31/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1904	2	1904	2	0.00
31/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2845	3	2845	3	0.00
31/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2800	3	2800	3	0.00
31/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2756	3	2756	3	0.00
31/07/2017	2037 On 01-February-18			Bond Future	9.83	88.9925	9.8309	88.9925	160.00
31/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3241	3	3241	3	0.00
31/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3162	3	3162	3	0.00
31/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3202	3	3202	3	0.00
31/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3325	3	3325	3	0.00
31/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3248	3	3248	3	0.00

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31/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3287	3	3287	3	0.00
31/07/2017	2037 On 03-May-18			Bond Future	9.90	90.6640	9.8956	90.6640	0.00
31/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4312	4	4312	4	0.00
31/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4394	5	4394	5	0.00
31/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4353	4	4353	4	0.00
31/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3709	4	3709	4	0.00
31/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3744	4	3744	4	0.00
31/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3675	4	3675	4	0.00
31/07/2017	2038 On 03-August-17			Bond Future	127.86	127.8605	127.8555	127.8605	21,645.00
31/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13324	13	13324	13	0.00
31/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13304	13	13304	13	0.00
31/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13314	13	13314	13	0.00
31/07/2017	2038 On 02-November-17			Bond Future	130.26	130.2653	130.2593	130.2653	5,503.00
31/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	6551	7	6551	7	0.00
31/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	6561	7	6561	7	0.00
31/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	6541	7	6541	7	0.00
31/07/2017	2038 On 01-February-18			Bond Future	131.21	131.2204	131.2122	131.2204	0.00
31/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	5718	6	5718	6	0.00
31/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	5738	6	5738	6	0.00
31/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	5728	6	5728	6	0.00
31/07/2017	2038 On 03-May-18			Bond Future	133.75	133.7549	133.7484	133.7549	0.00
31/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1478	1	1478	1	0.00
31/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1458	1	1458	1	0.00
31/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1468	1	1468	1	0.00
31/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00

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31/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2040 On 03-August-17			Bond Future	9.87	92.5200	9.8736	92.5200	13,678.00
31/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	9	0	9	0	0.00
31/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	13	0	13	0	0.00
31/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	11	0	11	0	0.00
31/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2265	2	2265	2	0.00
31/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2095	2	2095	2	0.00
31/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2180	2	2180	2	0.00
31/07/2017	2040 On 02-November-17			Bond Future	9.94	94.2237	9.9368	94.2237	581.00
31/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1535	2	1535	2	0.00
31/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1505	2	1505	2	0.00
31/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1566	2	1566	2	0.00
31/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3935	4	3935	4	0.00
31/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3879	4	3879	4	0.00
31/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3823	4	3823	4	0.00
31/07/2017	2040 On 01-February-18			Bond Future	10.00	91.4685	10.0022	91.4685	0.00
31/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	2975	3	2975	3	0.00
31/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3051	3	3051	3	0.00
31/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3013	3	3013	3	0.00
31/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4023	4	4023	4	0.00
31/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3977	4	3977	4	0.00
31/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4068	4	4068	4	0.00
31/07/2017	2040 On 03-May-18			Bond Future	10.07	93.1864	10.0700	93.1864	0.00
31/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4322	4	4322	4	0.00
31/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4363	4	4363	4	0.00
31/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4281	4	4281	4	0.00
31/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4362	4	4362	4	0.00
31/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4322	4	4322	4	0.00
31/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	4282	4	4282	4	0.00
31/07/2017	2044 On 03-August-17			Bond Future	9.89	89.6888	9.8935	89.6888	20,324.00
31/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	7	0	7	0	0.00
31/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	11	0	11	0	0.00
31/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	9	0	9	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
31/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2289	2	2289	2	0.00
31/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2203	2	2203	2	0.00
31/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2376	2	2376	2	0.00
31/07/2017	2044 On 02-November-17			Bond Future	9.95	91.3402	9.9547	91.3402	18,488.00
31/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1510	2	1510	2	0.00
31/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1572	2	1572	2	0.00
31/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1541	2	1541	2	0.00
31/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3982	4	3982	4	0.00
31/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3925	4	3925	4	0.00
31/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4039	4	4039	4	0.00
31/07/2017	2044 On 01-February-18			Bond Future	10.02	88.6567	10.0178	88.6567	0.00
31/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3043	3	3043	3	0.00
31/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3081	3	3081	3	0.00
31/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3120	3	3120	3	0.00
31/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4020	4	4020	4	0.00
31/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4112	4	4112	4	0.00
31/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4065	4	4065	4	0.00
31/07/2017	2044 On 03-May-18			Bond Future	10.08	90.3218	10.0831	90.3218	0.00
31/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4508	5	4508	5	0.00
31/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4466	5	4466	5	0.00
31/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4424	5	4424	5	0.00
31/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4328	4	4328	4	0.00
31/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4368	4	4368	4	0.00
31/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4289	4	4289	4	0.00
31/07/2017	2046 On 03-August-17			Bond Future	125.03	125.0341	125.0296	125.0341	15,798.00
31/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	16150	16	16150	16	0.00
31/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	16140	16	16140	16	0.00
31/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	16160	16	16160	16	0.00
31/07/2017	2046 On 02-November-17			Bond Future	125.80	125.8030	125.7974	125.8030	10,185.00
31/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 02-November-17	136.30	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
31/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10503	10	10503	10	0.00
31/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10523	11	10523	11	0.00
31/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10513	11	10513	11	0.00
31/07/2017	2046 On 01-February-18			Bond Future	128.19	128.1943	128.1867	128.1943	0.00
31/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4713	5	4713	5	0.00
31/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4723	5	4723	5	0.00
31/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4733	5	4733	5	0.00
31/07/2017	2046 On 03-May-18			Bond Future	129.05	129.0551	129.0490	129.0551	0.00
31/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	1119	1	1119	1	0.00
31/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	1099	1	1099	1	0.00
31/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	1109	1	1109	1	0.00
31/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-August-17			Bond Future	130.48	130.4830	130.4780	130.4830	22,989.00
31/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18752	19	18752	19	0.00
31/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18742	19	18742	19	0.00
31/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18762	19	18762	19	0.00
31/07/2017	2050 On 02-November-17			Bond Future	132.93	132.9370	132.9311	132.9370	6,183.00
31/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11719	12	11719	12	0.00
31/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11729	12	11729	12	0.00
31/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11739	12	11739	12	0.00
31/07/2017	2050 On 01-February-18			Bond Future	133.76	133.7723	133.7646	133.7723	0.00
31/07/2017	2050 On 01-February-18	140.25	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
31/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6475	6	6475	6	0.00
31/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6465	6	6465	6	0.00
31/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6485	6	6485	6	0.00
31/07/2017	2050 On 03-May-18			Bond Future	136.35	136.3563	136.3501	136.3563	0.00
31/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	740	1	740	1	0.00
31/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	730	1	730	1	0.00
31/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	720	1	720	1	0.00
31/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
31/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
31/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	AL37 On 03-August-17			Index Future	546.82	547.2340	546.8210	547.2340	0.00
31/07/2017	AL37 On 02-November-17			Index Future	556.89	557.3110	556.8870	557.3110	0.00
31/07/2017	AL37 On 01-February-18			Index Future	567.22	567.6640	567.2240	567.6640	0.00
31/07/2017	AL37 On 03-May-18			Index Future	577.89	578.3300	577.8940	578.3300	0.00
31/07/2017	AL7T On 03-August-17			Index Future	628.73	629.8060	628.7340	629.8060	0.00
31/07/2017	AL7T On 02-November-17			Index Future	640.31	641.4040	640.3080	641.4040	0.00
31/07/2017	AL7T On 01-February-18			Index Future	652.19	653.3190	652.1940	653.3190	0.00
31/07/2017	AL7T On 03-May-18			Index Future	664.46	665.5940	664.4620	665.5940	0.00
31/07/2017	ALBI On 03-August-17			Index Future	563.44	564.2480	563.4430	564.2480	88.00
31/07/2017	ALBI On 02-November-17			Index Future	573.82	574.6380	573.8150	574.6380	594.00
31/07/2017	ALBI On 01-February-18			Index Future	584.47	585.3130	584.4660	585.3130	0.00
31/07/2017	ALBI On 03-May-18			Index Future	595.46	596.3100	595.4600	596.3100	0.00
31/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C038 On 31-January-38			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
31/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2017	EL28 On 03-August-17			Bond Future	127.03	127.0300	127.0277	127.0300	0.00
31/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 03-August-17	135.16	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
31/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8142	8	8142	8	0.00
31/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8132	8	8132	8	0.00
31/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8152	8	8152	8	0.00
31/07/2017	EL28 On 02-November-17			Bond Future	127.67	127.6753	127.6721	127.6753	0.00
31/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6208	6	6208	6	0.00
31/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6218	6	6218	6	0.00
31/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6198	6	6198	6	0.00
31/07/2017	EL28 On 01-February-18			Bond Future	130.10	130.1021	130.0968	130.1021	0.00
31/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2203	2	2203	2	0.00
31/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2213	2	2213	2	0.00
31/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2193	2	2193	2	0.00
31/07/2017	EL28 On 03-May-18			Bond Future	132.61	132.6152	132.6115	132.6152	0.00
31/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
31/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	568	1	568	1	0.00
31/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	578	1	578	1	0.00
31/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	588	1	588	1	0.00
31/07/2017	ES33 On 03-August-17			Bond Future	10.81	78.1320	10.8057	78.1320	2,000.00
31/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1648	2	1648	2	0.00
31/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1585	1	1585	1	0.00
31/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1711	2	1711	2	0.00
31/07/2017	ES33 On 02-November-17			Bond Future	10.91	75.7805	10.9087	75.7805	7,754.00
31/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 02-November-17	10.67	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
31/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1454	1	1454	1	0.00
31/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1516	1	1516	1	0.00
31/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1393	1	1393	1	0.00
31/07/2017	ES33 On 01-February-18			Bond Future	11.02	77.1881	11.0168	77.1881	0.00
31/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	40	0	40	0	0.00
31/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	159	0	159	0	0.00
31/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	99	0	99	0	0.00
31/07/2017	ES33 On 03-May-18			Bond Future	11.12	74.8461	11.1225	74.8461	0.00
31/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	449	1	449	1	0.00
31/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	564	1	564	1	0.00
31/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	506	1	506	1	0.00
31/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
31/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
31/07/2017	ES42 On 03-August-17			Bond Future	11.09	80.8354	11.0858	80.8354	7,957.00
31/07/2017	ES42 On 02-November-17			Bond Future	11.19	78.0628	11.1901	78.0628	4,010.00
31/07/2017	ES42 On 01-February-18			Bond Future	11.30	79.5126	11.2961	79.5126	0.00
31/07/2017	ES42 On 03-May-18			Bond Future	11.40	76.7448	11.4049	76.7448	0.00
31/07/2017	GOVI On 03-August-17			GOVI	562.32	563.1540	562.3200	563.1540	34.00
31/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	12300	2	12300	2	0.00
31/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	12200	2	12200	2	0.00
31/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	12100	2	12100	2	0.00
31/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 02-November-17			GOVI	572.67	573.5240	572.6710	573.5240	493.00
31/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	2110	1	2110	1	0.00
31/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	2210	1	2210	1	0.00
31/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	2310	1	2310	1	0.00
31/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	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
31/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 01-February-18			GOVI	583.30	584.1780	583.3010	584.1780	0.00
31/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	22710	3	22710	3	0.00
31/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	22610	3	22610	3	0.00
31/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	22810	3	22810	3	0.00
31/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 03-May-18			GOVI	594.27	595.1540	594.2740	595.1540	0.00
31/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	40040	5	40040	5	0.00
31/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	39840	5	39840	5	0.00
31/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	39940	5	39940	5	0.00
31/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
31/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
31/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2017	IGOV On 03-August-17			Index Future	246.49	246.5510	246.4870	246.5510	760.00
31/07/2017	IGOV On 02-November-17			Index Future	251.12	251.1880	251.1190	251.1880	864.00
31/07/2017	IGOV On 01-February-18			Index Future	255.89	255.9630	255.8890	255.9630	0.00
31/07/2017	IGOV On 03-May-18			Index Future	260.84	260.9070	260.8360	260.9070	0.00
31/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
31/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
31/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
31/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7518	99.7556	99.7518	0.00
31/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6255	99.6317	99.6255	0.00
31/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.6835	99.6973	99.6835	0.00
31/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.80	99.7765	99.8010	99.7765	0.00
31/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7837	99.7876	99.7837	0.00
31/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9024	98.9089	98.9024	0.00
31/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.3776	98.3910	98.3776	0.00
31/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.27	98.2419	98.2666	98.2419	0.00
31/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.57	98.5300	98.5700	98.5300	0.00
31/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.89	98.8516	98.8916	98.8516	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
31/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.21	99.1646	99.2148	99.1646	0.00
31/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.56	99.5049	99.5645	99.5049	0.00
31/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.59	95.4764	95.5891	95.4764	0.00
31/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.80	94.6765	94.7993	94.6765	0.00
31/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.98	93.8500	93.9849	93.8500	0.00
31/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.15	93.9938	94.1455	93.9938	0.00
31/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.32	96.1540	96.3235	96.1540	51.00
31/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.44	96.2516	96.4390	96.2516	0.00
31/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.63	97.4198	97.6257	97.4198	0.00
31/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.83	99.6131	99.8300	99.6131	0.00
31/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.64	94.3680	94.6435	94.3680	0.00
31/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.67	91.3731	91.6653	91.3731	0.00
31/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.44	90.1276	90.4361	90.1276	0.00
31/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.63	92.3060	92.6276	92.3060	0.00
31/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.44	96.1087	96.4417	96.1087	0.00
31/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.03	94.6779	95.0305	94.6779	0.00
31/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.13	96.7626	97.1297	96.7626	0.00
31/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.87	100.4992	100.8713	100.4992	0.00
31/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
31/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
31/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
31/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
31/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
31/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
31/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
31/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
31/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
31/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
31/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	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
31/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
31/07/2017	R023 On 03-August-17			Bond Future	7.95	102.5986	7.9517	102.5986	33,291.00
31/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2762	3	2762	3	0.00
31/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2804	3	2804	3	0.00
31/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2719	3	2719	3	0.00
31/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R023 On 02-November-17			Bond Future	7.98	100.5596	7.9823	100.5596	23,402.00
31/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2592	3	2592	3	0.00
31/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2627	3	2627	3	0.00
31/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2663	3	2663	3	0.00
31/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	175	0	175	0	0.00
31/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	169	0	169	0	0.00
31/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	180	0	180	0	0.00
31/07/2017	R023 On 01-February-18			Bond Future	8.01	102.4276	8.0146	102.4276	0.00
31/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2027	2	2027	2	0.00
31/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2054	2	2054	2	0.00
31/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2001	2	2001	2	0.00
31/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	808	1	808	1	0.00
31/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	795	1	795	1	0.00
31/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	781	1	781	1	0.00
31/07/2017	R023 On 03-May-18			Bond Future	8.04	100.4213	8.0375	100.4213	0.00
31/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2060	2	2060	2	0.00
31/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2107	2	2107	2	0.00
31/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2083	2	2083	2	0.00
31/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	1128	1	1128	1	0.00
31/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	1143	1	1143	1	0.00
31/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	1158	1	1158	1	0.00
31/07/2017	R035 On 03-August-17			Bond Future	9.63	97.7405	9.6286	97.7405	6,832.00
31/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	874	1	874	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
31/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1036	1	1036	1	0.00
31/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	955	1	955	1	0.00
31/07/2017	R035 On 02-November-17			Bond Future	9.69	95.0417	9.6929	95.0417	4,309.00
31/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	817	1	817	1	0.00
31/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	737	1	737	1	0.00
31/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	658	0	658	0	0.00
31/07/2017	R035 On 01-February-18			Bond Future	9.76	96.8073	9.7600	96.8073	0.00
31/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	156	0	156	0	0.00
31/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	234	0	234	0	0.00
31/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	78	0	78	0	0.00
31/07/2017	R035 On 03-May-18			Bond Future	9.82	94.1248	9.8222	94.1248	0.00
31/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	594	1	594	1	0.00
31/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	670	1	670	1	0.00
31/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	518	1	518	1	0.00
31/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R186 On 03-August-17			Bond Future	8.61	113.5257	8.6128	113.5257	57,961.00
31/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1613	2	1613	2	0.00
31/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2076	2	2076	2	0.00
31/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1944	2	1944	2	0.00
31/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5855	6	5855	6	0.00
31/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4895	5	4895	5	0.00
31/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	452	1	452	1	0.00
31/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1288	2	1288	2	0.00
31/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2608	3	2608	3	0.00
31/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	977	1	977	1	0.00
31/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2143	2	2143	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
31/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2010	2	2010	2	0.00
31/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	17	0	17	0	7,100.00
31/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	43	0	43	0	3,654.00
31/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	1	0	1	0	0.00
31/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	198	0	198	0	2,500.00
31/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	1	0	1	0	0.00
31/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
31/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	2	0	2	0	0.00
31/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	1	0	1	0	0.00
31/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	6	0	6	0	733.00
31/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
31/07/2017	R186 On 02-November-17			Bond Future	8.66	115.6161	8.6598	115.6161	154,617.00
31/07/2017	R186 On 02-November-17	8.75	Call	Bond Future	2019	2	2019	2	0.00
31/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2538	3	2538	3	0.00
31/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3069	3	3069	3	0.00
31/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2623	3	2623	3	0.00
31/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2581	3	2581	3	0.00
31/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1079	1	1079	1	0.00
31/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1033	1	1033	1	0.00
31/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	825	1	825	1	5,000.00
31/07/2017	R186 On 02-November-17	8.75	Put	Bond Future	1417	1	1417	1	2,500.00
31/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1056	1	1056	1	0.00
31/07/2017	R186 On 01-February-18			Bond Future	8.71	112.4633	8.7081	112.4633	198.00
31/07/2017	R186 On 01-February-18	8.50	Call	Bond Future	1729	2	1729	2	1,460.00
31/07/2017	R186 On 01-February-18	7.75	Call	Bond Future	382	0	382	0	1,460.00
31/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3290	3	3290	3	0.00
31/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3371	4	3371	4	0.00
31/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3330	3	3330	3	0.00
31/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1662	2	1662	2	0.00
31/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1615	2	1615	2	0.00
31/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1638	2	1638	2	0.00
31/07/2017	R186 On 01-February-18	8.50	Put	Bond Future	3099	3	3099	3	0.00
31/07/2017	R186 On 01-February-18	7.75	Put	Bond Future	6875	7	6875	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
31/07/2017	R186 On 03-May-18			Bond Future	8.76	114.5758	8.7562	114.5758	0.00
31/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3502	4	3502	4	0.00
31/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3465	4	3465	4	0.00
31/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3429	4	3429	4	0.00
31/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2428	2	2428	2	0.00
31/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2455	2	2455	2	0.00
31/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2402	2	2402	2	0.00
31/07/2017	R197 On 03-August-17			Bond Future	295.18	295.1926	295.1811	295.1926	838.00
31/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12879	13	12879	13	0.00
31/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12889	13	12889	13	0.00
31/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12869	13	12869	13	0.00
31/07/2017	R197 On 02-November-17			Bond Future	300.73	300.7441	300.7308	300.7441	2,350.00
31/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4429	4	4429	4	0.00
31/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4419	4	4419	4	0.00
31/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4439	4	4439	4	0.00
31/07/2017	R197 On 01-February-18			Bond Future	299.39	299.4107	299.3923	299.4107	0.00
31/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2268	2	2268	2	0.00
31/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2278	2	2278	2	0.00
31/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2288	2	2288	2	0.00
31/07/2017	R197 On 03-May-18			Bond Future	305.18	305.1938	305.1792	305.1938	0.00
31/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	739	1	739	1	0.00
31/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	719	1	719	1	0.00
31/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	729	1	729	1	0.00
31/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R197 On 03-May-18	304.46	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
31/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-August-17			Bond Future	236.91	236.9178	236.9091	236.9178	20,323.00
31/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21451	21	21451	21	0.00
31/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21441	21	21441	21	0.00
31/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21461	21	21461	21	0.00
31/07/2017	R202 On 02-November-17			Bond Future	241.36	241.3735	241.3631	241.3735	13,247.00
31/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12537	13	12537	13	0.00
31/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12547	13	12547	13	0.00
31/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12527	13	12527	13	0.00
31/07/2017	R202 On 01-February-18			Bond Future	242.20	242.2167	242.2027	242.2167	0.00
31/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6867	7	6867	7	0.00
31/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6857	7	6857	7	0.00
31/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6877	7	6877	7	0.00
31/07/2017	R202 On 03-May-18			Bond Future	246.88	246.8953	246.8842	246.8953	0.00
31/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	606	1	606	1	0.00
31/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	586	1	586	1	0.00
31/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	596	1	596	1	0.00
31/07/2017	R203 On 03-August-17			Bond Future	7.01	103.3710	7.0133	103.3710	0.00
31/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	228	0	228	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
31/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	227	0	227	0	0.00
31/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	230	0	230	0	0.00
31/07/2017	R204 On 03-August-17			Bond Future	7.13	102.1746	7.1278	102.1746	30,314.00
31/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	826	1	826	1	0.00
31/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	814	1	814	1	0.00
31/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	801	1	801	1	0.00
31/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 02-November-17			Bond Future	7.05	104.0561	7.0470	104.0561	16,448.00
31/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	748	1	748	1	0.00
31/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	737	1	737	1	0.00
31/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	758	1	758	1	0.00
31/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R204 On 01-February-18			Bond Future	6.91	101.9506	6.9085	101.9506	0.00
31/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	374	0	374	0	0.00
31/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	387	0	387	0	0.00
31/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	380	0	380	0	0.00
31/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	86	0	86	0	0.00
31/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	84	0	84	0	0.00
31/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	88	0	88	0	0.00
31/07/2017	R204 On 03-May-18			Bond Future	6.62	103.8657	6.6247	103.8657	0.00
31/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	356	0	356	0	0.00
31/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	361	0	361	0	0.00
31/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	351	0	351	0	0.00
31/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	77	0	77	0	0.00
31/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	75	0	75	0	0.00
31/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	74	0	74	0	0.00
31/07/2017	R207 On 03-August-17			Bond Future	7.37	100.2247	7.3700	100.2247	37,135.00
31/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2202	2	2202	2	0.00
31/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2245	2	2245	2	0.00
31/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1775	2	1775	2	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2224	2	2224	2	0.00
31/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R207 On 02-November-17			Bond Future	7.35	102.0702	7.3521	102.0702	12,862.00
31/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1350	1	1350	1	0.00
31/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1368	1	1368	1	0.00
31/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1387	1	1387	1	0.00
31/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	13	0	13	0	0.00
31/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	14	0	14	0	0.00
31/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	13	0	13	0	0.00
31/07/2017	R207 On 01-February-18			Bond Future	7.33	100.3250	7.3252	100.3250	0.00
31/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	734	1	734	1	0.00
31/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	746	1	746	1	0.00
31/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	758	1	758	1	0.00
31/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	236	0	236	0	0.00
31/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	247	0	247	0	0.00
31/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	242	0	242	0	0.00
31/07/2017	R207 On 03-May-18			Bond Future	7.29	102.2095	7.2895	102.2095	0.00
31/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	772	1	772	1	0.00
31/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	761	1	761	1	0.00
31/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	751	1	751	1	0.00
31/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	324	0	324	0	0.00
31/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	329	0	329	0	0.00
31/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	319	0	319	0	0.00
31/07/2017	R208 On 03-August-17			Bond Future	7.53	99.9975	7.5258	99.9975	30,344.00
31/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2358	2	2358	2	0.00
31/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2418	2	2418	2	0.00
31/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2388	2	2388	2	0.00
31/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R208 On 02-November-17			Bond Future	7.53	98.4379	7.5316	98.4379	18,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1960	2	1960	2	0.00
31/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1934	2	1934	2	0.00
31/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1908	2	1908	2	0.00
31/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	42	0	42	0	0.00
31/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	44	0	44	0	0.00
31/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	40	0	40	0	0.00
31/07/2017	R208 On 01-February-18			Bond Future	7.54	100.2664	7.5351	100.2664	0.00
31/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1233	1	1233	1	0.00
31/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1251	1	1251	1	0.00
31/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1214	1	1214	1	0.00
31/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	416	0	416	0	0.00
31/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	408	0	408	0	0.00
31/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	399	0	399	0	0.00
31/07/2017	R208 On 03-May-18			Bond Future	7.53	98.7485	7.5279	98.7485	0.00
31/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1211	1	1211	1	0.00
31/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1242	1	1242	1	0.00
31/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1226	1	1226	1	0.00
31/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	582	1	582	1	0.00
31/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	591	1	591	1	0.00
31/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	601	1	601	1	0.00
31/07/2017	R209 On 03-August-17			Bond Future	9.59	73.5923	9.5932	73.5923	61,283.00
31/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	44	0	44	0	0.00
31/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	37	0	37	0	0.00
31/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	51	0	51	0	0.00
31/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1141	1	1141	1	0.00
31/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1080	1	1080	1	0.00
31/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1019	1	1019	1	0.00
31/07/2017	R209 On 02-November-17			Bond Future	9.65	71.7984	9.6499	71.7984	18,117.00
31/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1522	2	1522	2	0.00
31/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3273	3	3273	3	0.00
31/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1580	2	1580	2	0.00
31/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2271	2	2271	2	0.00
31/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1551	2	1551	2	0.00
31/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6168	6	6168	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
31/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	457	1	457	1	4,100.00
31/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	43	0	43	0	2,800.00
31/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2351	2	2351	2	0.00
31/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1613	2	1613	2	6,500.00
31/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9888	10	9888	10	0.00
31/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2389	2	2389	2	0.00
31/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4961	5	4961	5	0.00
31/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	276	0	276	0	1,300.00
31/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2313	2	2313	2	0.00
31/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1011	1	1011	1	3,360.00
31/07/2017	R209 On 01-February-18			Bond Future	9.71	73.1320	9.7074	73.1320	0.00
31/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2659	3	2659	3	0.00
31/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2725	3	2725	3	0.00
31/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2692	3	2692	3	0.00
31/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2642	3	2642	3	0.00
31/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2577	3	2577	3	0.00
31/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2609	3	2609	3	0.00
31/07/2017	R209 On 03-May-18			Bond Future	9.76	71.3562	9.7638	71.3562	0.00
31/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3585	4	3585	4	0.00
31/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3619	4	3619	4	0.00
31/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3550	4	3550	4	0.00
31/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	3059	3	3059	3	0.00
31/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	3000	3	3000	3	0.00
31/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	3029	3	3029	3	0.00
31/07/2017	R210 On 03-August-17			Bond Future	184.73	184.7403	184.7334	184.7403	1,535.00
31/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11547	12	11547	12	0.00
31/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11567	12	11567	12	0.00
31/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11557	12	11557	12	0.00
31/07/2017	R210 On 02-November-17			Bond Future	185.81	185.8156	185.8074	185.8156	754.00
31/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 02-November-17	192.09	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
31/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6263	6	6263	6	0.00
31/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6283	6	6283	6	0.00
31/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6273	6	6273	6	0.00
31/07/2017	R210 On 01-February-18			Bond Future	189.34	189.3475	189.3362	189.3475	0.00
31/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	3044	3	3044	3	0.00
31/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	3034	3	3034	3	0.00
31/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	3024	3	3024	3	0.00
31/07/2017	R210 On 03-May-18			Bond Future	190.55	190.5561	190.5471	190.5561	0.00
31/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	903	1	903	1	0.00
31/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	893	1	893	1	0.00
31/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	913	1	913	1	0.00
31/07/2017	R212 On 03-August-17			Bond Future	148.30	148.2432	148.2997	148.2432	3,258.00
31/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5050	5	5050	5	0.00
31/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5060	5	5060	5	0.00
31/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5040	5	5040	5	0.00
31/07/2017	R212 On 02-November-17			Bond Future	151.09	151.0311	151.0878	151.0311	3,812.00
31/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1322	1	1322	1	0.00
31/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1332	1	1332	1	0.00
31/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1312	1	1312	1	0.00
31/07/2017	R212 On 01-February-18			Bond Future	151.90	151.8419	151.8973	151.8419	0.00
31/07/2017	R212 On 01-February-18	154.70	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
31/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2793	3	2793	3	0.00
31/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2803	3	2803	3	0.00
31/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2813	3	2813	3	0.00
31/07/2017	R212 On 03-May-18			Bond Future	154.83	154.7748	154.8333	154.7748	0.00
31/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	553	0	553	0	0.00
31/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	533	0	533	0	0.00
31/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	543	0	543	0	0.00
31/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
31/07/2017	R213 On 03-August-17			Bond Future	9.25	85.9409	9.2531	85.9409	44,306.00
31/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	744	1	744	1	0.00
31/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	692	1	692	1	0.00
31/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	642	1	642	1	0.00
31/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	112	0	112	0	0.00
31/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	129	0	129	0	0.00
31/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	98	0	98	0	0.00
31/07/2017	R213 On 02-November-17			Bond Future	9.31	83.9752	9.3095	83.9752	19,898.00
31/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1994	2	1994	2	0.00
31/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2029	2	2029	2	0.00
31/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1959	2	1959	2	0.00
31/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1758	2	1758	2	0.00
31/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1727	2	1727	2	0.00
31/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1696	2	1696	2	0.00
31/07/2017	R213 On 01-February-18			Bond Future	9.37	85.5352	9.3682	85.5352	0.00
31/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2782	3	2782	3	0.00
31/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2747	3	2747	3	0.00
31/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2712	3	2712	3	0.00
31/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2410	2	2410	2	0.00
31/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2440	2	2440	2	0.00
31/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2380	2	2380	2	0.00
31/07/2017	R213 On 03-May-18			Bond Future	9.42	83.5919	9.4220	83.5919	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
31/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3662	4	3662	4	0.00
31/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3697	4	3697	4	0.00
31/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3733	4	3733	4	0.00
31/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2725	3	2725	3	0.00
31/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2781	3	2781	3	0.00
31/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2753	3	2753	3	0.00
31/07/2017	R214 On 03-August-17			Bond Future	9.78	72.9434	9.7833	72.9434	33,810.00
31/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	4	0	4	0	0.00
31/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	6	0	6	0	0.00
31/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	7	0	7	0	0.00
31/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1854	2	1854	2	0.00
31/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1783	2	1783	2	0.00
31/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1924	2	1924	2	0.00
31/07/2017	R214 On 02-November-17			Bond Future	9.84	70.9920	9.8429	70.9920	14,319.00
31/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1240	1	1240	1	0.00
31/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1291	1	1291	1	0.00
31/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1265	1	1265	1	0.00
31/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3021	3	3021	3	0.00
31/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3066	3	3066	3	0.00
31/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2976	3	2976	3	0.00
31/07/2017	R214 On 01-February-18			Bond Future	9.90	72.3106	9.9047	72.3106	0.00
31/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2532	3	2532	3	0.00
31/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2598	3	2598	3	0.00
31/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2565	3	2565	3	0.00
31/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3070	3	3070	3	0.00
31/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3035	3	3035	3	0.00
31/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3105	3	3105	3	0.00
31/07/2017	R214 On 03-May-18			Bond Future	9.96	70.3725	9.9619	70.3725	0.00
31/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3507	4	3507	4	0.00
31/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3541	4	3541	4	0.00
31/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3474	4	3474	4	0.00
31/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3420	3	3420	3	0.00
31/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3387	3	3387	3	0.00
31/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3354	3	3354	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
31/07/2017	R248 On 03-August-17			Bond Future	9.86	93.3792	9.8585	93.3792	62,398.00
31/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	5	0	5	0	0.00
31/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	4	0	4	0	0.00
31/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	7	0	7	0	0.00
31/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2670	3	2670	3	0.00
31/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2579	2	2579	2	0.00
31/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2489	2	2489	2	0.00
31/07/2017	R248 On 02-November-17			Bond Future	9.92	90.6634	9.9205	90.6634	64,240.00
31/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1660	2	1660	2	0.00
31/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1628	2	1628	2	0.00
31/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1596	2	1596	2	0.00
31/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4068	4	4068	4	0.00
31/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3953	4	3953	4	0.00
31/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4010	4	4010	4	0.00
31/07/2017	R248 On 01-February-18			Bond Future	9.98	92.3476	9.9849	92.3476	170.00
31/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3255	3	3255	3	0.00
31/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3336	4	3336	4	0.00
31/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3295	3	3295	3	0.00
31/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4068	4	4068	4	0.00
31/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3976	4	3976	4	0.00
31/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4022	4	4022	4	0.00
31/07/2017	R248 On 03-May-18			Bond Future	10.04	89.6448	10.0447	89.6448	0.00
31/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	4620	5	4620	5	0.00
31/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	4577	5	4577	5	0.00
31/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4534	5	4534	5	0.00
31/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4448	4	4448	4	0.00
31/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4489	4	4489	4	0.00
31/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4407	4	4407	4	0.00