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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
15/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	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
15/06/2017	2025 On 03-August-17			Bond Future	128.33	128.3267	128.3337	128.3267	2,414.00
15/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5626	6	5626	6	0.00
15/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5646	6	5646	6	0.00
15/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5636	6	5636	6	0.00
15/06/2017	2025 On 02-November-17			Bond Future	130.82	130.8113	130.8175	130.8113	0.00
15/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2152	2	2152	2	0.00
15/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2162	2	2162	2	0.00
15/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2142	2	2142	2	0.00
15/06/2017	2025 On 01-February-18			Bond Future	132.07	132.0587	132.0663	132.0587	0.00
15/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1824	2	1824	2	0.00
15/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1814	2	1814	2	0.00
15/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1834	2	1834	2	0.00
15/06/2017	2029 On 01-February-18			Bond Future	103.42	103.4156	103.4214	103.4156	0.00
15/06/2017	2030 On 03-August-17			Bond Future	9.06	93.0881	9.0552	93.0881	35,291.00
15/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1893	3	1893	3	0.00
15/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1961	3	1961	3	0.00
15/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2028	3	2028	3	0.00
15/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 02-November-17			Bond Future	9.10	94.8679	9.0957	94.8679	0.00
15/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1729	2	1729	2	0.00
15/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1796	3	1796	3	0.00
15/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1662	2	1662	2	0.00
15/06/2017	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
15/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18			Bond Future	9.13	92.7076	9.1345	92.7076	0.00
15/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1646	2	1646	2	0.00
15/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1580	2	1580	2	0.00
15/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1712	2	1712	2	0.00
15/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2032 On 03-August-17			Bond Future	9.25	95.8131	9.2502	95.8131	26,589.00
15/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2260	3	2260	3	0.00
15/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2163	3	2163	3	0.00
15/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2212	3	2212	3	0.00
15/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	783	1	783	1	0.00
15/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	832	1	832	1	0.00
15/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	807	1	807	1	0.00
15/06/2017	2032 On 02-November-17			Bond Future	9.30	93.4870	9.2966	93.4870	0.00
15/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3265	4	3265	4	0.00
15/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3308	4	3308	4	0.00
15/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3351	4	3351	4	0.00
15/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1895	2	1895	2	0.00
15/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1924	2	1924	2	0.00
15/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1866	2	1866	2	0.00
15/06/2017	2032 On 01-February-18			Bond Future	9.34	95.3049	9.3412	95.3049	0.00
15/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4004	5	4004	5	0.00
15/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4046	5	4046	5	0.00
15/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4088	5	4088	5	0.00
15/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2470	2	2470	2	0.00
15/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2441	2	2441	2	0.00
15/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2499	2	2499	2	0.00
15/06/2017	2033 On 03-August-17			Bond Future	105.03	105.0280	105.0335	105.0280	6,534.00
15/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/06/2017	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
15/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8086	8	8086	8	0.00
15/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8096	8	8096	8	0.00
15/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8106	8	8106	8	0.00
15/06/2017	2033 On 02-November-17			Bond Future	105.99	105.9848	105.9898	105.9848	0.00
15/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4090	4	4090	4	0.00
15/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4100	4	4100	4	0.00
15/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4080	4	4080	4	0.00
15/06/2017	2033 On 01-February-18			Bond Future	108.10	108.0910	108.0971	108.0910	0.00
15/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1543	2	1543	2	0.00
15/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1563	2	1563	2	0.00
15/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1553	2	1553	2	0.00
15/06/2017	2037 On 03-August-17			Bond Future	9.63	91.3114	9.6299	91.3114	67,025.00
15/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1395	2	1395	2	0.00
15/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1358	2	1358	2	0.00
15/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1321	2	1321	2	0.00
15/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1841	1	1841	1	0.00
15/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1798	1	1798	1	0.00
15/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1886	1	1886	1	0.00
15/06/2017	2037 On 02-November-17			Bond Future	9.68	93.0572	9.6798	93.0572	233.00
15/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2840	3	2840	3	0.00
15/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2880	3	2880	3	0.00
15/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2800	3	2800	3	0.00
15/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2958	3	2958	3	0.00
15/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2997	3	2997	3	0.00
15/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3037	3	3037	3	0.00
15/06/2017	2037 On 01-February-18			Bond Future	9.73	90.6113	9.7288	90.6113	0.00
15/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4030	5	4030	5	0.00
15/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4072	5	4072	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
15/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3987	5	3987	5	0.00
15/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3315	3	3315	3	0.00
15/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3280	3	3280	3	0.00
15/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3351	3	3351	3	0.00
15/06/2017	2038 On 03-August-17			Bond Future	130.57	130.5626	130.5694	130.5626	22,539.00
15/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10601	11	10601	11	0.00
15/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10591	11	10591	11	0.00
15/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10611	11	10611	11	0.00
15/06/2017	2038 On 02-November-17			Bond Future	133.10	133.0903	133.0963	133.0903	0.00
15/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3724	4	3724	4	0.00
15/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3704	4	3704	4	0.00
15/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3714	4	3714	4	0.00
15/06/2017	2038 On 01-February-18			Bond Future	134.22	134.2142	134.2215	134.2142	0.00
15/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2709	3	2709	3	0.00
15/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2719	3	2719	3	0.00
15/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2729	3	2729	3	0.00
15/06/2017	2040 On 03-August-17			Bond Future	9.68	95.0215	9.6797	95.0215	13,856.00
15/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1539	2	1539	2	0.00
15/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1499	2	1499	2	0.00
15/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1459	2	1459	2	0.00
15/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2017	2	2017	2	0.00
15/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2064	2	2064	2	0.00
15/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1970	1	1970	1	0.00
15/06/2017	2040 On 02-November-17			Bond Future	9.73	96.8383	9.7294	96.8383	0.00
15/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2873	3	2873	3	0.00

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15/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2913	3	2913	3	0.00
15/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2832	3	2832	3	0.00
15/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3423	3	3423	3	0.00
15/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3469	3	3469	3	0.00
15/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3515	3	3515	3	0.00
15/06/2017	2040 On 01-February-18			Bond Future	9.78	94.2156	9.7782	94.2156	0.00
15/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4354	5	4354	5	0.00
15/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4445	5	4445	5	0.00
15/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4399	5	4399	5	0.00
15/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3582	3	3582	3	0.00
15/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3544	3	3544	3	0.00
15/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3506	3	3506	3	0.00
15/06/2017	2044 On 03-August-17			Bond Future	9.74	91.8663	9.7393	91.8663	23,670.00
15/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1313	2	1313	2	0.00
15/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1277	2	1277	2	0.00
15/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1350	2	1350	2	0.00
15/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2324	2	2324	2	0.00
15/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2272	2	2272	2	0.00
15/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2220	2	2220	2	0.00
15/06/2017	2044 On 02-November-17			Bond Future	9.79	93.6227	9.7886	93.6227	200.00
15/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2697	3	2697	3	0.00
15/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2775	3	2775	3	0.00
15/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2736	3	2736	3	0.00
15/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3815	3	3815	3	0.00
15/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3766	3	3766	3	0.00
15/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3718	3	3718	3	0.00
15/06/2017	2044 On 01-February-18			Bond Future	9.84	91.0627	9.8369	91.0627	0.00
15/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4308	5	4308	5	0.00
15/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4353	5	4353	5	0.00
15/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4263	5	4263	5	0.00
15/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3773	3	3773	3	0.00
15/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3734	3	3734	3	0.00
15/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3813	3	3813	3	0.00
15/06/2017	2046 On 03-August-17			Bond Future	127.97	127.9624	127.9692	127.9624	23,790.00

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15/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13221	13	13221	13	0.00
15/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13201	13	13201	13	0.00
15/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13211	13	13211	13	0.00
15/06/2017	2046 On 02-November-17			Bond Future	128.86	128.8566	128.8626	128.8566	0.00
15/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7447	7	7447	7	0.00
15/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7457	7	7457	7	0.00
15/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7437	7	7437	7	0.00
15/06/2017	2046 On 01-February-18			Bond Future	131.42	131.4175	131.4246	131.4175	0.00
15/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1475	1	1475	1	0.00
15/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1485	1	1485	1	0.00
15/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1495	2	1495	2	0.00
15/06/2017	2050 On 03-August-17			Bond Future	135.99	135.9820	135.9891	135.9820	26,059.00
15/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13241	13	13241	13	0.00
15/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13251	13	13251	13	0.00
15/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13231	13	13231	13	0.00
15/06/2017	2050 On 02-November-17			Bond Future	138.62	138.6145	138.6210	138.6145	0.00
15/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6029	6	6029	6	0.00
15/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6039	6	6039	6	0.00
15/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6049	6	6049	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
15/06/2017	2050 On 01-February-18			Bond Future	139.69	139.6773	139.6851	139.6773	0.00
15/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	555	1	555	1	0.00
15/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	565	1	565	1	0.00
15/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	545	1	545	1	0.00
15/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	AL37 On 03-August-17			Index Future	546.39	548.1250	546.3880	548.1250	0.00
15/06/2017	AL37 On 02-November-17			Index Future	556.83	558.6050	556.8310	558.6050	0.00
15/06/2017	AL37 On 01-February-18			Index Future	567.67	569.4670	567.6650	569.4670	0.00
15/06/2017	AL7T On 03-August-17			Index Future	633.44	636.4430	633.4430	636.4430	0.00
15/06/2017	AL7T On 02-November-17			Index Future	645.55	648.6110	645.5500	648.6110	0.00
15/06/2017	AL7T On 01-February-18			Index Future	658.11	661.2240	658.1100	661.2240	0.00
15/06/2017	ALBI On 03-August-17			Index Future	568.07	572.2780	568.0680	572.2780	599.00
15/06/2017	ALBI On 02-November-17			Index Future	578.93	583.2200	578.9250	583.2200	0.00
15/06/2017	ALBI On 01-February-18			Index Future	590.19	594.5610	590.1890	594.5610	0.00
15/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	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
15/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	EL28 On 03-August-17			Bond Future	128.13	128.0592	128.1281	128.0592	0.00
15/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7042	7	7042	7	0.00
15/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7032	7	7032	7	0.00
15/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7052	7	7052	7	0.00
15/06/2017	EL28 On 02-November-17			Bond Future	128.86	128.7947	128.8642	128.7947	0.00
15/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5006	5	5006	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
15/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5016	5	5016	5	0.00
15/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5026	5	5026	5	0.00
15/06/2017	EL28 On 01-February-18			Bond Future	131.43	131.3543	131.4263	131.3543	0.00
15/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	864	1	864	1	0.00
15/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	884	1	884	1	0.00
15/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	874	1	874	1	0.00
15/06/2017	ES33 On 03-August-17			Bond Future	10.71	79.3453	10.7071	79.3453	9,466.00
15/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1106	0	1106	0	0.00
15/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1043	0	1043	0	0.00
15/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	980	0	980	0	0.00
15/06/2017	ES33 On 02-November-17			Bond Future	10.80	77.0706	10.7979	77.0706	0.00
15/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	784	0	784	0	0.00
15/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	723	0	723	0	0.00
15/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	846	0	846	0	0.00
15/06/2017	ES33 On 01-February-18			Bond Future	10.89	78.5693	10.8907	78.5693	0.00
15/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	592	1	592	1	0.00
15/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	651	1	651	1	0.00
15/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	711	1	711	1	0.00
15/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES42 On 03-August-17			Bond Future	10.89	82.8708	10.8867	82.8708	7,957.00
15/06/2017	ES42 On 02-November-17			Bond Future	10.98	80.1936	10.9758	80.1936	0.00
15/06/2017	ES42 On 01-February-18			Bond Future	11.06	81.7530	11.0638	81.7530	0.00
15/06/2017	GOVI On 03-August-17			GOVI	566.73	570.8850	566.7330	570.8850	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	56330	10	56330	10	0.00
15/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	56230	10	56230	10	0.00
15/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	56430	10	56430	10	0.00
15/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17			GOVI	577.57	581.8000	577.5650	581.8000	0.00
15/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	51250	9	51250	9	0.00
15/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	51150	9	51150	9	0.00
15/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	51050	9	51050	9	0.00
15/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18			GOVI	588.80	593.1140	588.8020	593.1140	0.00
15/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	77720	12	77720	12	0.00
15/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	77820	12	77820	12	0.00
15/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	77620	12	77620	12	0.00
15/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2017	IGOV On 03-August-17			Index Future	250.06	249.8820	250.0560	249.8820	1,296.00
15/06/2017	IGOV On 02-November-17			Index Future	254.90	254.7200	254.8960	254.7200	0.00
15/06/2017	IGOV On 01-February-18			Index Future	259.96	259.7820	259.9640	259.7820	0.00
15/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
15/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
15/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6144	99.6144	99.6144	0.00
15/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8142	99.8172	99.8142	0.00
15/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7320	99.7397	99.7320	0.00
15/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8556	99.8719	99.8556	0.00
15/06/2017	IS01 On 20-September-18			Interest Rate Swap	99.99	99.9664	99.9906	99.9664	0.00
15/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8428	99.8455	99.8428	0.00
15/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0156	99.0240	99.0156	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
15/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5387	98.5534	98.5387	0.00
15/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4379	98.4623	98.4379	0.00
15/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7800	98.8100	98.7800	0.00
15/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1367	99.1767	99.1367	0.00
15/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5013	99.5537	99.5013	0.00
15/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.8838	99.9445	99.8838	0.00
15/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.07	95.9546	96.0734	95.9546	0.00
15/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.29	95.1489	95.2851	95.1489	0.00
15/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.46	94.3088	94.4600	94.3088	0.00
15/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.4475	94.6120	94.4475	0.00
15/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.77	96.5946	96.7677	96.5946	51.00
15/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.86	96.6834	96.8640	96.6834	0.00
15/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.03	97.8407	98.0293	97.8407	0.00
15/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.20	100.0048	100.1974	100.0048	0.00
15/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.40	94.0698	94.4001	94.0698	0.00
15/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.37	91.0243	91.3724	91.0243	0.00
15/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.08	89.7234	90.0838	89.7234	0.00
15/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.22	91.8515	92.2159	91.8515	0.00
15/06/2017	IS10 On 21-December-26			Interest Rate Swap	95.97	95.6062	95.9675	95.6062	0.00
15/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.51	94.1426	94.5091	94.1426	0.00
15/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.56	96.1932	96.5600	96.1932	0.00
15/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.26	99.8984	100.2615	99.8984	0.00
15/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
15/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
15/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
15/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
15/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
15/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
15/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
15/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
15/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
15/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
15/06/2017	R023 On 03-August-17			Bond Future	7.96	102.8491	7.9577	102.8491	38,317.00
15/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2751	3	2751	3	0.00
15/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2831	3	2831	3	0.00
15/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2791	3	2791	3	0.00
15/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	58	0	58	0	0.00
15/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	55	0	55	0	0.00
15/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	53	0	53	0	0.00
15/06/2017	R023 On 02-November-17			Bond Future	7.97	100.8851	7.9721	100.8851	0.00
15/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2759	3	2759	3	0.00
15/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2793	3	2793	3	0.00
15/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2827	3	2827	3	0.00
15/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	297	0	297	0	0.00
15/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	289	0	289	0	0.00
15/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	304	0	304	0	0.00
15/06/2017	R023 On 01-February-18			Bond Future	7.98	102.8469	7.9817	102.8469	0.00
15/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2253	3	2253	3	0.00
15/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2280	3	2280	3	0.00
15/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2227	2	2227	2	0.00
15/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	887	1	887	1	0.00
15/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	873	1	873	1	0.00
15/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	900	1	900	1	0.00
15/06/2017	R035 On 03-August-17			Bond Future	9.52	99.3494	9.5174	99.3494	10,106.00
15/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	1	0	1	0.00
15/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	1	0	1	0.00
15/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	21	1	21	1	0.00
15/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	60	0	60	0	0.00
15/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	141	0	141	0	0.00
15/06/2017	R035 On 02-November-17			Bond Future	9.57	96.7480	9.5699	96.7480	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
15/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	241	1	241	1	0.00
15/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	161	1	161	1	0.00
15/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	321	1	321	1	0.00
15/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18			Bond Future	9.62	98.6293	9.6220	98.6293	0.00
15/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	849	2	849	2	0.00
15/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1004	2	1004	2	0.00
15/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	927	2	927	2	0.00
15/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R186 On 03-August-17			Bond Future	8.49	114.7510	8.4872	114.7510	131,474.00
15/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3087	4	3087	4	0.00
15/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6735	7	6735	7	0.00
15/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5794	6	5794	6	0.00
15/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3142	4	3142	4	0.00
15/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3255	4	3255	4	0.00
15/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2294	3	2294	3	0.00
15/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1821	2	1821	2	0.00
15/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3657	4	3657	4	0.00
15/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2813	3	2813	3	0.00
15/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3198	4	3198	4	0.00
15/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	16	0	16	0	6,500.00
15/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	36	0	36	0	750.00
15/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	281	0	281	0	0.00
15/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	270	0	270	0	0.00
15/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	498	0	498	0	3,654.00
15/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	704	1	704	1	2,500.00
15/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	186	0	186	0	0.00
15/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	249	0	249	0	0.00
15/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	342	0	342	0	750.00
15/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	260	0	260	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
15/06/2017	R186 On 02-November-17			Bond Future	8.52	116.9450	8.5170	116.9450	4.00
15/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3548	4	3548	4	0.00
15/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3639	4	3639	4	0.00
15/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3593	4	3593	4	0.00
15/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1109	1	1109	1	0.00
15/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1089	1	1089	1	0.00
15/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1129	1	1129	1	0.00
15/06/2017	R186 On 01-February-18			Bond Future	8.54	113.9163	8.5438	113.9163	0.00
15/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4257	5	4257	5	0.00
15/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4300	5	4300	5	0.00
15/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4343	5	4343	5	0.00
15/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1549	1	1549	1	0.00
15/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1528	1	1528	1	0.00
15/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1508	1	1508	1	0.00
15/06/2017	R197 On 03-August-17			Bond Future	296.38	296.3643	296.3800	296.3643	2,350.00
15/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11680	12	11680	12	0.00
15/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11690	12	11690	12	0.00
15/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11670	12	11670	12	0.00
15/06/2017	R197 On 02-November-17			Bond Future	302.12	302.1021	302.1162	302.1021	0.00
15/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3044	3	3044	3	0.00
15/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3054	3	3054	3	0.00
15/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3034	3	3034	3	0.00
15/06/2017	R197 On 01-February-18			Bond Future	301.07	301.0522	301.0693	301.0522	0.00
15/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	611	1	611	1	0.00
15/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	601	1	601	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
15/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	591	1	591	1	0.00
15/06/2017	R202 On 03-August-17			Bond Future	241.56	240.7791	241.5637	240.7791	30,557.00
15/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16796	18	16796	18	0.00
15/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16806	18	16806	18	0.00
15/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16786	18	16786	18	0.00
15/06/2017	R202 On 02-November-17			Bond Future	246.24	245.4408	246.2389	245.4408	0.00
15/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7651	8	7651	8	0.00
15/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7661	8	7661	8	0.00
15/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7671	8	7671	8	0.00
15/06/2017	R202 On 01-February-18			Bond Future	247.39	246.5718	247.3881	246.5718	0.00
15/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1682	2	1682	2	0.00
15/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1692	3	1692	3	0.00
15/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1672	2	1672	2	0.00
15/06/2017	R203 On 03-August-17			Bond Future	7.30	103.3486	7.3019	103.3486	0.00
15/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	260	0	260	0	0.00
15/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	259	0	259	0	0.00
15/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	258	0	258	0	0.00
15/06/2017	R204 On 03-August-17			Bond Future	7.36	101.9559	7.3590	101.9559	41,787.00
15/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	519	1	519	1	0.00
15/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	542	1	542	1	0.00
15/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	530	1	530	1	0.00
15/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	16	0	16	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
15/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	15	0	15	0	0.00
15/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	14	0	14	0	0.00
15/06/2017	R204 On 02-November-17			Bond Future	7.27	103.9053	7.2650	103.9053	0.00
15/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	535	1	535	1	0.00
15/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	515	1	515	1	0.00
15/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	525	1	525	1	0.00
15/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	11	0	11	0	0.00
15/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	10	0	10	0	0.00
15/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	10	0	10	0	0.00
15/06/2017	R204 On 01-February-18			Bond Future	7.08	101.8856	7.0823	101.8856	0.00
15/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	294	0	294	0	0.00
15/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	304	0	304	0	0.00
15/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	299	0	299	0	0.00
15/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	150	0	150	0	0.00
15/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	147	0	147	0	0.00
15/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	153	0	153	0	0.00
15/06/2017	R207 On 03-August-17			Bond Future	7.44	100.2357	7.4399	100.2357	45,774.00
15/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1624	2	1624	2	51.00
15/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2050	2	2050	2	0.00
15/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2092	2	2092	2	0.00
15/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2071	2	2071	2	0.00
15/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
15/06/2017	R207 On 02-November-17			Bond Future	7.40	102.1521	7.3952	102.1521	0.00
15/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1324	2	1324	2	0.00
15/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1305	1	1305	1	0.00
15/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1288	1	1288	1	0.00
15/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	36	0	36	0	0.00
15/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	38	0	38	0	0.00
15/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	35	0	35	0	0.00
15/06/2017	R207 On 01-February-18			Bond Future	7.32	100.4965	7.3232	100.4965	0.00
15/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	775	1	775	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
15/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	787	1	787	1	0.00
15/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	799	1	799	1	0.00
15/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	279	0	279	0	0.00
15/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	273	0	273	0	0.00
15/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	284	0	284	0	0.00
15/06/2017	R208 On 03-August-17			Bond Future	7.56	100.0984	7.5617	100.0984	35,097.00
15/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2256	3	2256	3	0.00
15/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2315	3	2315	3	0.00
15/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2285	3	2285	3	0.00
15/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	8	0	8	0	0.00
15/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	8	0	0.00
15/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	7	0	0.00
15/06/2017	R208 On 02-November-17			Bond Future	7.55	98.6102	7.5467	98.6102	0.00
15/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1906	2	1906	2	0.00
15/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1957	2	1957	2	0.00
15/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1931	2	1931	2	0.00
15/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	84	0	84	0	0.00
15/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	81	0	81	0	0.00
15/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	87	0	87	0	0.00
15/06/2017	R208 On 01-February-18			Bond Future	7.52	100.5278	7.5191	100.5278	0.00
15/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1334	2	1334	2	0.00
15/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1297	1	1297	1	0.00
15/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1316	2	1316	2	0.00
15/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	456	0	456	0	0.00
15/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	447	0	447	0	0.00
15/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	439	0	439	0	0.00
15/06/2017	R209 On 03-August-17			Bond Future	9.47	75.0605	9.4748	75.0605	74,278.00
15/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1186	2	1186	2	0.00
15/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1154	2	1154	2	0.00
15/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1219	2	1219	2	0.00
15/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1423	1	1423	1	0.00
15/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1388	1	1388	1	0.00
15/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1459	1	1459	1	0.00
15/06/2017	R209 On 02-November-17			Bond Future	9.52	73.3457	9.5203	73.3457	790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4282	5	4282	5	0.00
15/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3227	4	3227	4	0.00
15/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2445	3	2445	3	0.00
15/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2377	3	2377	3	0.00
15/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	989	1	989	1	4,100.00
15/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7161	8	7161	8	0.00
15/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	181	0	181	0	2,800.00
15/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2411	3	2411	3	0.00
15/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1155	1	1155	1	3,360.00
15/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4628	4	4628	4	0.00
15/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	403	0	403	0	1,300.00
15/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9160	8	9160	8	0.00
15/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2379	2	2379	2	0.00
15/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2313	2	2313	2	0.00
15/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2346	2	2346	2	0.00
15/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1704	1	1704	1	6,500.00
15/06/2017	R209 On 01-February-18			Bond Future	9.56	74.7719	9.5643	74.7719	0.00
15/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3487	4	3487	4	0.00
15/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3561	4	3561	4	0.00
15/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3524	4	3524	4	0.00
15/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2523	2	2523	2	0.00
15/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2467	2	2467	2	0.00
15/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2495	2	2495	2	0.00
15/06/2017	R210 On 03-August-17			Bond Future	186.48	186.3867	186.4833	186.3867	1,675.00
15/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9807	10	9807	10	0.00
15/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9797	10	9797	10	0.00
15/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9817	10	9817	10	0.00
15/06/2017	R210 On 02-November-17			Bond Future	187.69	187.5952	187.6926	187.5952	0.00
15/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4387	4	4387	4	0.00
15/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4397	4	4397	4	0.00
15/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4377	4	4377	4	0.00
15/06/2017	R210 On 01-February-18			Bond Future	191.42	191.3233	191.4241	191.3233	0.00
15/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	936	1	936	1	0.00
15/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	956	1	956	1	0.00
15/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	946	1	946	1	0.00
15/06/2017	R212 On 03-August-17			Bond Future	148.74	148.7356	148.7436	148.7356	4,858.00
15/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4596	5	4596	5	0.00
15/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4606	5	4606	5	0.00
15/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4616	5	4616	5	0.00
15/06/2017	R212 On 02-November-17			Bond Future	151.62	151.6152	151.6225	151.6152	0.00
15/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	778	1	778	1	0.00
15/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	798	1	798	1	0.00
15/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	788	1	788	1	0.00
15/06/2017	R212 On 01-February-18			Bond Future	152.58	152.5681	152.5769	152.5681	0.00
15/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2113	2	2113	2	0.00
15/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2123	2	2123	2	0.00
15/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2133	2	2133	2	0.00
15/06/2017	R213 On 03-August-17			Bond Future	9.14	87.3491	9.1429	87.3491	55,659.00
15/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1983	3	1983	3	0.00
15/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2072	3	2072	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
15/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2027	3	2027	3	0.00
15/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	704	0	704	0	0.00
15/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	682	0	682	0	0.00
15/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	726	1	726	1	0.00
15/06/2017	R213 On 02-November-17			Bond Future	9.19	85.4691	9.1868	85.4691	0.00
15/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2879	3	2879	3	0.00
15/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2801	3	2801	3	0.00
15/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2840	3	2840	3	0.00
15/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1783	1	1783	1	0.00
15/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1756	1	1756	1	0.00
15/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1729	1	1729	1	0.00
15/06/2017	R213 On 01-February-18			Bond Future	9.23	87.1311	9.2300	87.1311	0.00
15/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3593	4	3593	4	0.00
15/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3555	4	3555	4	0.00
15/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3518	4	3518	4	0.00
15/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2311	2	2311	2	0.00
15/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2284	2	2284	2	0.00
15/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2338	2	2338	2	0.00
15/06/2017	R214 On 03-August-17			Bond Future	9.60	74.8476	9.6048	74.8476	35,526.00
15/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1055	1	1055	1	0.00
15/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1117	2	1117	2	0.00
15/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1085	1	1085	1	0.00
15/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1730	1	1730	1	0.00
15/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1649	1	1649	1	0.00
15/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1689	1	1689	1	0.00
15/06/2017	R214 On 02-November-17			Bond Future	9.65	72.9823	9.6521	72.9823	0.00
15/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2264	3	2264	3	0.00
15/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2331	3	2331	3	0.00
15/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2297	3	2297	3	0.00
15/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2735	2	2735	2	0.00
15/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2698	2	2698	2	0.00
15/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2772	2	2772	2	0.00
15/06/2017	R214 On 01-February-18			Bond Future	9.70	74.4014	9.6989	74.4014	0.00
15/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3615	4	3615	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
15/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3691	4	3691	4	0.00
15/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3653	4	3653	4	0.00
15/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2782	2	2782	2	0.00
15/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2751	2	2751	2	0.00
15/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2721	2	2721	2	0.00
15/06/2017	R248 On 03-August-17			Bond Future	9.69	95.6500	9.6911	95.6500	78,556.00
15/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1315	2	1315	2	0.00
15/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1278	2	1278	2	0.00
15/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1352	2	1352	2	0.00
15/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2357	2	2357	2	0.00
15/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2411	2	2411	2	0.00
15/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2466	2	2466	2	0.00
15/06/2017	R248 On 02-November-17			Bond Future	9.74	93.0412	9.7409	93.0412	226.00
15/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2894	3	2894	3	0.00
15/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2977	4	2977	4	0.00
15/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2935	3	2935	3	0.00
15/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3797	3	3797	3	0.00
15/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3748	3	3748	3	0.00
15/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3700	3	3700	3	0.00
15/06/2017	R248 On 01-February-18			Bond Future	9.79	94.8505	9.7904	94.8505	0.00
15/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4609	5	4609	5	0.00
15/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4656	5	4656	5	0.00
15/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4703	5	4703	5	0.00
15/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3702	3	3702	3	0.00
15/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3663	3	3663	3	0.00
15/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3742	3	3742	3	0.00