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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
20/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	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
20/06/2017	2025 On 03-August-17			Bond Future	128.35	128.3402	128.3473	128.3402	2,414.00
20/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5613	6	5613	6	0.00
20/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5633	6	5633	6	0.00
20/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5623	6	5623	6	0.00
20/06/2017	2025 On 02-November-17			Bond Future	130.83	130.8234	130.8309	130.8234	0.00
20/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2139	2	2139	2	0.00
20/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2149	2	2149	2	0.00
20/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2129	2	2129	2	0.00
20/06/2017	2025 On 01-February-18			Bond Future	132.07	132.0687	132.0743	132.0687	0.00
20/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1816	2	1816	2	0.00
20/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1806	2	1806	2	0.00
20/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1826	2	1826	2	0.00
20/06/2017	2029 On 01-February-18			Bond Future	103.43	103.4231	103.4274	103.4231	0.00
20/06/2017	2030 On 03-August-17			Bond Future	9.13	91.7425	9.1255	91.7425	42,791.00
20/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1404	1	1404	1	0.00
20/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1472	1	1472	1	0.00
20/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1539	1	1539	1	0.00
20/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 02-November-17			Bond Future	9.17	93.4959	9.1683	93.4959	0.00
20/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1231	1	1231	1	0.00
20/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1298	1	1298	1	0.00
20/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1164	1	1164	1	0.00
20/06/2017	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
20/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 01-February-18			Bond Future	9.21	91.3087	9.2099	91.3087	0.00
20/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1136	1	1136	1	0.00
20/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1070	1	1070	1	0.00
20/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1203	1	1203	1	0.00
20/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
20/06/2017	2032 On 03-August-17			Bond Future	9.33	94.2966	9.3255	94.2966	26,589.00
20/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1831	2	1831	2	0.00
20/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1742	2	1742	2	0.00
20/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1786	2	1786	2	0.00
20/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	914	1	914	1	0.00
20/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	971	1	971	1	0.00
20/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	942	1	942	1	0.00
20/06/2017	2032 On 02-November-17			Bond Future	9.37	91.9409	9.3742	91.9409	0.00
20/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2889	3	2889	3	0.00
20/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2929	3	2929	3	0.00
20/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2970	3	2970	3	0.00
20/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2088	2	2088	2	0.00
20/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2119	2	2119	2	0.00
20/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2056	2	2056	2	0.00
20/06/2017	2032 On 01-February-18			Bond Future	9.42	93.7285	9.4217	93.7285	0.00
20/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3632	4	3632	4	0.00
20/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3672	4	3672	4	0.00
20/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3713	4	3713	4	0.00
20/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2681	3	2681	3	0.00
20/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2650	3	2650	3	0.00
20/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2712	3	2712	3	0.00
20/06/2017	2033 On 03-August-17			Bond Future	105.04	105.0387	105.0445	105.0387	6,534.00
20/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/06/2017	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
20/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8076	8	8076	8	0.00
20/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8086	8	8086	8	0.00
20/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8096	8	8096	8	0.00
20/06/2017	2033 On 02-November-17			Bond Future	106.00	105.9945	106.0006	105.9945	0.00
20/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4079	4	4079	4	0.00
20/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4089	4	4089	4	0.00
20/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4069	4	4069	4	0.00
20/06/2017	2033 On 01-February-18			Bond Future	108.10	108.0990	108.1035	108.0990	0.00
20/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1537	2	1537	2	0.00
20/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1557	2	1557	2	0.00
20/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1547	2	1547	2	0.00
20/06/2017	2037 On 03-August-17			Bond Future	9.69	89.5993	9.6947	89.5993	66,825.00
20/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1085	1	1085	1	0.00
20/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1052	1	1052	1	0.00
20/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1020	1	1020	1	0.00
20/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2055	2	2055	2	0.00
20/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2007	2	2007	2	0.00
20/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2104	2	2104	2	0.00
20/06/2017	2037 On 02-November-17			Bond Future	9.75	91.3118	9.7465	91.3118	233.00
20/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2527	2	2527	2	0.00
20/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2564	2	2564	2	0.00
20/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2489	2	2489	2	0.00
20/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3172	3	3172	3	0.00
20/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3214	3	3214	3	0.00
20/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3256	3	3256	3	0.00
20/06/2017	2037 On 01-February-18			Bond Future	9.80	88.8317	9.7978	88.8317	0.00
20/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3698	4	3698	4	0.00
20/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3738	4	3738	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
20/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3657	4	3657	4	0.00
20/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3525	4	3525	4	0.00
20/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3488	4	3488	4	0.00
20/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3562	4	3562	4	0.00
20/06/2017	2038 On 03-August-17			Bond Future	130.58	130.5753	130.5824	130.5753	22,539.00
20/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10588	11	10588	11	0.00
20/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10578	11	10578	11	0.00
20/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10598	11	10598	11	0.00
20/06/2017	2038 On 02-November-17			Bond Future	133.11	133.1019	133.1091	133.1019	0.00
20/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3711	4	3711	4	0.00
20/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3691	4	3691	4	0.00
20/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3701	4	3701	4	0.00
20/06/2017	2038 On 01-February-18			Bond Future	134.23	134.2234	134.2288	134.2234	0.00
20/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2701	3	2701	3	0.00
20/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2711	3	2711	3	0.00
20/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2721	3	2721	3	0.00
20/06/2017	2040 On 03-August-17			Bond Future	9.74	93.2286	9.7394	93.2286	13,856.00
20/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1221	1	1221	1	0.00
20/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1185	1	1185	1	0.00
20/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1150	1	1150	1	0.00
20/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2217	2	2217	2	0.00
20/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2269	2	2269	2	0.00
20/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2165	2	2165	2	0.00
20/06/2017	2040 On 02-November-17			Bond Future	9.79	95.0104	9.7909	95.0104	0.00
20/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2569	2	2569	2	0.00

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20/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2607	2	2607	2	0.00
20/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2531	2	2531	2	0.00
20/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3640	4	3640	4	0.00
20/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3689	4	3689	4	0.00
20/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3737	4	3737	4	0.00
20/06/2017	2040 On 01-February-18			Bond Future	9.84	92.3520	9.8418	92.3520	0.00
20/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4021	4	4021	4	0.00
20/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4108	4	4108	4	0.00
20/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4064	4	4064	4	0.00
20/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3785	4	3785	4	0.00
20/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3745	4	3745	4	0.00
20/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3705	4	3705	4	0.00
20/06/2017	2044 On 03-August-17			Bond Future	9.80	90.0631	9.8042	90.0631	23,670.00
20/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1005	1	1005	1	0.00
20/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	973	1	973	1	0.00
20/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1036	1	1036	1	0.00
20/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2581	3	2581	3	0.00
20/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2523	3	2523	3	0.00
20/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2467	3	2467	3	0.00
20/06/2017	2044 On 02-November-17			Bond Future	9.86	91.7845	9.8552	91.7845	200.00
20/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2385	2	2385	2	0.00
20/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2458	2	2458	2	0.00
20/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2421	2	2421	2	0.00
20/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4074	4	4074	4	0.00
20/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4022	4	4022	4	0.00
20/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3971	4	3971	4	0.00
20/06/2017	2044 On 01-February-18			Bond Future	9.91	89.1885	9.9058	89.1885	0.00
20/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3953	4	3953	4	0.00
20/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3996	4	3996	4	0.00
20/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3911	4	3911	4	0.00
20/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4002	4	4002	4	0.00
20/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3961	4	3961	4	0.00
20/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4044	4	4044	4	0.00
20/06/2017	2046 On 03-August-17			Bond Future	127.98	127.9751	127.9822	127.9751	23,790.00

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20/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13208	13	13208	13	0.00
20/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13188	13	13188	13	0.00
20/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13198	13	13198	13	0.00
20/06/2017	2046 On 02-November-17			Bond Future	128.88	128.8681	128.8754	128.8681	0.00
20/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7435	7	7435	7	0.00
20/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7445	7	7445	7	0.00
20/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7425	7	7425	7	0.00
20/06/2017	2046 On 01-February-18			Bond Future	131.43	131.4267	131.4320	131.4267	0.00
20/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1468	1	1468	1	0.00
20/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1478	1	1478	1	0.00
20/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1488	1	1488	1	0.00
20/06/2017	2050 On 03-August-17			Bond Future	136.00	135.9955	136.0026	135.9955	26,059.00
20/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13227	13	13227	13	0.00
20/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13237	13	13237	13	0.00
20/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13217	13	13217	13	0.00
20/06/2017	2050 On 02-November-17			Bond Future	138.63	138.6269	138.6343	138.6269	0.00
20/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6016	6	6016	6	0.00
20/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6026	6	6026	6	0.00
20/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6036	6	6036	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
20/06/2017	2050 On 01-February-18			Bond Future	139.69	139.6873	139.6930	139.6873	0.00
20/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	547	1	547	1	0.00
20/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	557	1	557	1	0.00
20/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	537	1	537	1	0.00
20/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	AL37 On 03-August-17			Index Future	545.85	545.3600	545.8510	545.3600	0.00
20/06/2017	AL37 On 02-November-17			Index Future	556.28	555.7830	556.2840	555.7830	0.00
20/06/2017	AL37 On 01-February-18			Index Future	567.10	566.5890	567.0960	566.5890	0.00
20/06/2017	AL7T On 03-August-17			Index Future	631.19	630.3920	631.1860	630.3920	0.00
20/06/2017	AL7T On 02-November-17			Index Future	643.25	642.4400	643.2500	642.4400	0.00
20/06/2017	AL7T On 01-February-18			Index Future	655.75	654.9320	655.7520	654.9320	0.00
20/06/2017	ALBI On 03-August-17			Index Future	565.69	564.7470	565.6860	564.7470	599.00
20/06/2017	ALBI On 02-November-17			Index Future	576.50	575.5400	576.4980	575.5400	0.00
20/06/2017	ALBI On 01-February-18			Index Future	587.70	586.7310	587.7030	586.7310	0.00
20/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	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
20/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2017	EL28 On 03-August-17			Bond Future	128.15	128.1367	128.1460	128.1367	0.00
20/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7024	7	7024	7	0.00
20/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7014	7	7014	7	0.00
20/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7034	7	7034	7	0.00
20/06/2017	EL28 On 02-November-17			Bond Future	128.88	128.8722	128.8819	128.8722	0.00
20/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4988	5	4988	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
20/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4998	5	4998	5	0.00
20/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5008	5	5008	5	0.00
20/06/2017	EL28 On 01-February-18			Bond Future	131.44	131.4309	131.4388	131.4309	0.00
20/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	851	1	851	1	0.00
20/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	871	1	871	1	0.00
20/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	861	1	861	1	0.00
20/06/2017	ES33 On 03-August-17			Bond Future	10.78	78.0338	10.7764	78.0338	9,466.00
20/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1533	2	1533	2	0.00
20/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1469	2	1469	2	0.00
20/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1406	2	1406	2	0.00
20/06/2017	ES33 On 02-November-17			Bond Future	10.87	75.7334	10.8696	75.7334	0.00
20/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1219	1	1219	1	0.00
20/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1157	1	1157	1	0.00
20/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1281	1	1281	1	0.00
20/06/2017	ES33 On 01-February-18			Bond Future	10.97	77.2059	10.9651	77.2059	0.00
20/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	148	0	148	0	0.00
20/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	207	0	207	0	0.00
20/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	266	0	266	0	0.00
20/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
20/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
20/06/2017	ES42 On 03-August-17			Bond Future	10.95	81.4515	10.9459	81.4515	7,957.00
20/06/2017	ES42 On 02-November-17			Bond Future	11.04	78.7465	11.0369	78.7465	0.00
20/06/2017	ES42 On 01-February-18			Bond Future	11.13	80.2776	11.1273	80.2776	0.00
20/06/2017	GOVI On 03-August-17			GOVI	564.38	563.4480	564.3810	563.4480	406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	32810	2	32810	2	0.00
20/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	32710	2	32710	2	0.00
20/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	32910	2	32910	2	0.00
20/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 02-November-17			GOVI	575.17	574.2160	575.1670	574.2160	0.00
20/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	27270	2	27270	2	0.00
20/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	27170	2	27170	2	0.00
20/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	27070	2	27070	2	0.00
20/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 01-February-18			GOVI	586.35	585.3810	586.3460	585.3810	0.00
20/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	53160	4	53160	4	0.00
20/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	53260	4	53260	4	0.00
20/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	53060	4	53060	4	0.00
20/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
20/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
20/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2017	IGOV On 03-August-17			Index Future	250.12	250.1110	250.1240	250.1110	1,296.00
20/06/2017	IGOV On 02-November-17			Index Future	254.96	254.9500	254.9640	254.9500	0.00
20/06/2017	IGOV On 01-February-18			Index Future	260.02	260.0110	260.0220	260.0110	0.00
20/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
20/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
20/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6122	99.6115	99.6122	0.00
20/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8168	99.8157	99.8168	0.00
20/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7457	99.7439	99.7457	0.00
20/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8793	99.8717	99.8793	0.00
20/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0065	99.9952	100.0065	0.00
20/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8433	99.8426	99.8433	0.00
20/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0273	99.0257	99.0273	0.00
20/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5639	98.5574	98.5639	0.00

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20/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4760	98.4639	98.4760	0.00
20/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8300	98.8200	98.8300	0.00
20/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.18	99.2045	99.1843	99.2045	0.00
20/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5795	99.5525	99.5795	0.00
20/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.9756	99.9443	99.9756	0.00
20/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.09	96.1487	96.0856	96.1487	0.00
20/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.30	95.3752	95.3047	95.3752	0.00
20/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.49	94.5650	94.4891	94.5650	0.00
20/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.64	94.7223	94.6444	94.7223	0.00
20/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.81	96.8820	96.8066	96.8820	51.00
20/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.91	96.9851	96.9130	96.9851	0.00
20/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.08	98.1530	98.0817	98.1530	0.00
20/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.26	100.3292	100.2580	100.3292	0.00
20/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.65	94.7038	94.6539	94.7038	0.00
20/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.63	91.7049	91.6325	91.7049	0.00
20/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.36	90.4412	90.3555	90.4412	0.00
20/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.50	92.5824	92.4988	92.5824	0.00
20/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.27	96.3382	96.2674	96.3382	0.00
20/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.83	94.8923	94.8334	94.8923	0.00
20/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.89	96.9447	96.8941	96.9447	0.00
20/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.60	100.6472	100.6001	100.6472	0.00
20/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
20/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
20/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
20/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
20/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
20/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
20/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
20/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
20/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
20/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
20/06/2017	R023 On 03-August-17			Bond Future	7.98	102.2373	7.9832	102.2373	38,317.00
20/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2634	3	2634	3	0.00
20/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2713	3	2713	3	0.00
20/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2673	3	2673	3	0.00
20/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	53	0	53	0	0.00
20/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	50	0	50	0	0.00
20/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	48	0	48	0	0.00
20/06/2017	R023 On 02-November-17			Bond Future	8.00	100.2609	7.9991	100.2609	0.00
20/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2652	3	2652	3	0.00
20/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2686	3	2686	3	0.00
20/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2719	3	2719	3	0.00
20/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	304	0	304	0	0.00
20/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	297	0	297	0	0.00
20/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	312	0	312	0	0.00
20/06/2017	R023 On 01-February-18			Bond Future	8.01	102.2104	8.0109	102.2104	0.00
20/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2162	2	2162	2	0.00
20/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2188	2	2188	2	0.00
20/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2136	2	2136	2	0.00
20/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	914	1	914	1	0.00
20/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	900	1	900	1	0.00
20/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	928	1	928	1	0.00
20/06/2017	R035 On 03-August-17			Bond Future	9.59	97.7076	9.5874	97.7076	10,528.00
20/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	625	1	625	1	0.00
20/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	544	1	544	1	0.00
20/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	706	1	706	1	0.00
20/06/2017	R035 On 02-November-17			Bond Future	9.64	95.0741	9.6421	95.0741	0.00
20/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	255	0	255	0	0.00
20/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	335	1	335	1	0.00
20/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	415	1	415	1	0.00
20/06/2017	R035 On 01-February-18			Bond Future	9.70	96.9227	9.6968	96.9227	0.00
20/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	259	0	259	0	0.00
20/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	415	0	415	0	0.00
20/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	337	0	337	0	0.00
20/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R186 On 03-August-17			Bond Future	8.55	113.6260	8.5478	113.6260	124,224.00
20/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2703	3	2703	3	0.00
20/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6317	6	6317	6	0.00
20/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5378	5	5378	5	0.00
20/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2757	3	2757	3	0.00
20/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2867	3	2867	3	0.00
20/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1943	2	1943	2	0.00
20/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1500	1	1500	1	0.00
20/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3260	3	3260	3	0.00
20/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2439	2	2439	2	0.00
20/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2812	3	2812	3	0.00
20/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	16	0	16	0	6,500.00
20/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	37	0	37	0	750.00
20/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	316	0	316	0	0.00
20/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	303	0	303	0	0.00
20/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	564	1	564	1	3,654.00
20/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	800	1	800	1	2,500.00
20/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	207	0	207	0	0.00
20/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	279	0	279	0	0.00
20/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	386	0	386	0	750.00
20/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	291	0	291	0	0.00
20/06/2017	R186 On 02-November-17			Bond Future	8.58	115.7976	8.5802	115.7976	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3228	3	3228	3	0.00
20/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3315	3	3315	3	0.00
20/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3271	3	3271	3	0.00
20/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1213	1	1213	1	0.00
20/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1191	1	1191	1	0.00
20/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1235	1	1235	1	0.00
20/06/2017	R186 On 01-February-18			Bond Future	8.61	112.7463	8.6100	112.7463	0.00
20/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3943	4	3943	4	0.00
20/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3985	4	3985	4	0.00
20/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4027	4	4027	4	0.00
20/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1672	2	1672	2	0.00
20/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1650	2	1650	2	0.00
20/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1628	2	1628	2	0.00
20/06/2017	R197 On 03-August-17			Bond Future	296.41	296.3945	296.4105	296.3945	2,350.00
20/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11650	12	11650	12	0.00
20/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11660	12	11660	12	0.00
20/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11640	12	11640	12	0.00
20/06/2017	R197 On 02-November-17			Bond Future	302.15	302.1293	302.1461	302.1293	0.00
20/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3014	3	3014	3	0.00
20/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3024	3	3024	3	0.00
20/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3004	3	3004	3	0.00
20/06/2017	R197 On 01-February-18			Bond Future	301.09	301.0745	301.0869	301.0745	0.00
20/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	593	1	593	1	0.00
20/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	583	1	583	1	0.00
20/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	573	1	573	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
20/06/2017	R202 On 03-August-17			Bond Future	241.59	241.5751	241.5882	241.5751	30,557.00
20/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16772	17	16772	17	0.00
20/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16782	17	16782	17	0.00
20/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16762	17	16762	17	0.00
20/06/2017	R202 On 02-November-17			Bond Future	246.26	246.2493	246.2631	246.2493	0.00
20/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7627	8	7627	8	0.00
20/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7637	8	7637	8	0.00
20/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7647	8	7647	8	0.00
20/06/2017	R202 On 01-February-18			Bond Future	247.40	247.3921	247.4019	247.3921	0.00
20/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1668	2	1668	2	0.00
20/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1678	2	1678	2	0.00
20/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1658	2	1658	2	0.00
20/06/2017	R203 On 03-August-17			Bond Future	7.36	103.3323	7.3612	103.3323	0.00
20/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	267	0	267	0	0.00
20/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	266	0	266	0	0.00
20/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	265	0	265	0	0.00
20/06/2017	R204 On 03-August-17			Bond Future	7.40	101.7835	7.3990	101.7835	41,787.00
20/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	469	0	469	0	0.00
20/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	492	0	492	0	0.00
20/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	480	0	480	0	0.00
20/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	18	0	18	0	0.00
20/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	17	0	17	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
20/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	16	0	16	0	0.00
20/06/2017	R204 On 02-November-17			Bond Future	7.31	103.7288	7.3144	103.7288	0.00
20/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	486	0	486	0	0.00
20/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	466	0	466	0	0.00
20/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	476	0	476	0	0.00
20/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	15	0	15	0	0.00
20/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	14	0	14	0	0.00
20/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	13	0	13	0	0.00
20/06/2017	R204 On 01-February-18			Bond Future	7.15	101.7055	7.1488	101.7055	0.00
20/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	259	0	259	0	0.00
20/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	269	0	269	0	0.00
20/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	264	0	264	0	0.00
20/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	171	0	171	0	0.00
20/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	168	0	168	0	0.00
20/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	174	0	174	0	0.00
20/06/2017	R207 On 03-August-17			Bond Future	7.47	99.9215	7.4722	99.9215	45,774.00
20/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1554	1	1554	1	51.00
20/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1979	2	1979	2	0.00
20/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2022	2	2022	2	0.00
20/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2000	2	2000	2	0.00
20/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
20/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
20/06/2017	R207 On 02-November-17			Bond Future	7.43	101.8312	7.4314	101.8312	0.00
20/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1255	1	1255	1	0.00
20/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1237	1	1237	1	0.00
20/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1220	1	1220	1	0.00
20/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	40	0	40	0	0.00
20/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	42	0	42	0	0.00
20/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	38	0	38	0	0.00
20/06/2017	R207 On 01-February-18			Bond Future	7.37	100.1691	7.3657	100.1691	0.00
20/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	721	1	721	1	0.00
20/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	733	1	733	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
20/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	744	1	744	1	0.00
20/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	300	0	300	0	0.00
20/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	294	0	294	0	0.00
20/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	306	0	306	0	0.00
20/06/2017	R208 On 03-August-17			Bond Future	7.59	99.6789	7.5933	99.6789	35,097.00
20/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2157	2	2157	2	0.00
20/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2216	2	2216	2	0.00
20/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2187	2	2187	2	0.00
20/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	7	0	7	0	0.00
20/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	7	0	7	0	0.00
20/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	6	0	6	0	0.00
20/06/2017	R208 On 02-November-17			Bond Future	7.58	98.1821	7.5809	98.1821	0.00
20/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1813	2	1813	2	0.00
20/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1863	2	1863	2	0.00
20/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1838	2	1838	2	0.00
20/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	90	0	90	0	0.00
20/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	86	0	86	0	0.00
20/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	93	0	93	0	0.00
20/06/2017	R208 On 01-February-18			Bond Future	7.56	100.0911	7.5570	100.0911	0.00
20/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1258	1	1258	1	0.00
20/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1221	1	1221	1	0.00
20/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1240	1	1240	1	0.00
20/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	483	1	483	1	0.00
20/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	474	0	474	0	0.00
20/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	465	0	465	0	0.00
20/06/2017	R209 On 03-August-17			Bond Future	9.54	73.6137	9.5448	73.6137	74,200.00
20/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	906	1	906	1	0.00
20/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	878	1	878	1	0.00
20/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	935	1	935	1	0.00
20/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1617	2	1617	2	0.00
20/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1578	2	1578	2	0.00
20/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1658	2	1658	2	0.00
20/06/2017	R209 On 02-November-17			Bond Future	9.59	71.8706	9.5924	71.8706	790.00
20/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3905	4	3905	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
20/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2894	3	2894	3	0.00
20/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2157	2	2157	2	0.00
20/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2092	2	2092	2	0.00
20/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	825	1	825	1	4,100.00
20/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6716	7	6716	7	0.00
20/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	136	0	136	0	2,800.00
20/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2124	2	2124	2	0.00
20/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1261	1	1261	1	3,360.00
20/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4947	5	4947	5	0.00
20/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	442	0	442	0	1,300.00
20/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9599	10	9599	10	0.00
20/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2578	3	2578	3	0.00
20/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2508	3	2508	3	0.00
20/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2542	3	2542	3	0.00
20/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1854	2	1854	2	6,500.00
20/06/2017	R209 On 01-February-18			Bond Future	9.64	73.2681	9.6387	73.2681	0.00
20/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3179	3	3179	3	0.00
20/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3249	3	3249	3	0.00
20/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3214	3	3214	3	0.00
20/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2709	3	2709	3	0.00
20/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2649	3	2649	3	0.00
20/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2679	3	2679	3	0.00
20/06/2017	R210 On 03-August-17			Bond Future	186.50	186.4922	186.5023	186.4922	1,675.00
20/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9788	10	9788	10	0.00
20/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9778	10	9778	10	0.00
20/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9798	10	9798	10	0.00
20/06/2017	R210 On 02-November-17			Bond Future	187.71	187.7005	187.7111	187.7005	0.00
20/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4369	4	4369	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
20/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4379	4	4379	4	0.00
20/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4359	4	4359	4	0.00
20/06/2017	R210 On 01-February-18			Bond Future	191.44	191.4274	191.4351	191.4274	0.00
20/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	925	1	925	1	0.00
20/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	945	1	945	1	0.00
20/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	935	1	935	1	0.00
20/06/2017	R212 On 03-August-17			Bond Future	148.76	148.7510	148.7593	148.7510	4,858.00
20/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4581	5	4581	5	0.00
20/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4591	5	4591	5	0.00
20/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4601	5	4601	5	0.00
20/06/2017	R212 On 02-November-17			Bond Future	151.64	151.6292	151.6379	151.6292	0.00
20/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	762	1	762	1	0.00
20/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	782	1	782	1	0.00
20/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	772	1	772	1	0.00
20/06/2017	R212 On 01-February-18			Bond Future	152.59	152.5796	152.5860	152.5796	0.00
20/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2104	2	2104	2	0.00
20/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2114	2	2114	2	0.00
20/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2124	2	2124	2	0.00
20/06/2017	R213 On 03-August-17			Bond Future	9.22	85.9728	9.2182	85.9728	55,659.00
20/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1598	2	1598	2	0.00
20/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1679	2	1679	2	0.00
20/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1638	2	1638	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
20/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	824	1	824	1	0.00
20/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	799	1	799	1	0.00
20/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	850	1	850	1	0.00
20/06/2017	R213 On 02-November-17			Bond Future	9.26	84.0659	9.2646	84.0659	0.00
20/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2540	2	2540	2	0.00
20/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2467	2	2467	2	0.00
20/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2503	2	2503	2	0.00
20/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1968	2	1968	2	0.00
20/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1938	2	1938	2	0.00
20/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1909	2	1909	2	0.00
20/06/2017	R213 On 01-February-18			Bond Future	9.31	85.7005	9.3106	85.7005	0.00
20/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3257	3	3257	3	0.00
20/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3221	3	3221	3	0.00
20/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3185	3	3185	3	0.00
20/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2508	3	2508	3	0.00
20/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2479	3	2479	3	0.00
20/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2537	3	2537	3	0.00
20/06/2017	R214 On 03-August-17			Bond Future	9.66	73.4168	9.6647	73.4168	37,026.00
20/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	816	1	816	1	0.00
20/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	870	1	870	1	0.00
20/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	843	1	843	1	0.00
20/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1912	2	1912	2	0.00
20/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1823	2	1823	2	0.00
20/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1867	2	1867	2	0.00
20/06/2017	R214 On 02-November-17			Bond Future	9.71	71.5236	9.7137	71.5236	0.00
20/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2017	2	2017	2	0.00
20/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2080	2	2080	2	0.00
20/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2048	2	2048	2	0.00
20/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2915	3	2915	3	0.00
20/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2876	3	2876	3	0.00
20/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2955	3	2955	3	0.00
20/06/2017	R214 On 01-February-18			Bond Future	9.76	72.9143	9.7624	72.9143	0.00
20/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3338	3	3338	3	0.00
20/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3411	3	3411	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
20/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3374	3	3374	3	0.00
20/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2944	3	2944	3	0.00
20/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2912	3	2912	3	0.00
20/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2881	3	2881	3	0.00
20/06/2017	R248 On 03-August-17			Bond Future	9.75	93.8813	9.7459	93.8813	78,556.00
20/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1034	1	1034	1	0.00
20/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1002	1	1002	1	0.00
20/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1067	1	1067	1	0.00
20/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2560	3	2560	3	0.00
20/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2619	3	2619	3	0.00
20/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2678	3	2678	3	0.00
20/06/2017	R248 On 02-November-17			Bond Future	9.80	91.2381	9.7973	91.2381	226.00
20/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2605	2	2605	2	0.00
20/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2683	3	2683	3	0.00
20/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2644	3	2644	3	0.00
20/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4006	4	4006	4	0.00
20/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3955	4	3955	4	0.00
20/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3904	4	3904	4	0.00
20/06/2017	R248 On 01-February-18			Bond Future	9.85	93.0122	9.8487	93.0122	0.00
20/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4286	4	4286	4	0.00
20/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4331	4	4331	4	0.00
20/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4377	4	4377	4	0.00
20/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3887	4	3887	4	0.00
20/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3846	4	3846	4	0.00
20/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3928	4	3928	4	0.00