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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2017	2025 On 03-August-17			Bond Future	126.96	126.9267	126.9575	126.9267	2,414.00
14/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	7003	7	7003	7	0.00
14/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7023	7	7023	7	0.00
14/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	7013	7	7013	7	0.00
14/07/2017	2025 On 02-November-17			Bond Future	129.41	129.3744	129.4051	129.3744	0.00
14/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3565	4	3565	4	0.00
14/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3575	4	3575	4	0.00
14/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3555	4	3555	4	0.00
14/07/2017	2025 On 01-February-18			Bond Future	130.60	130.5728	130.6036	130.5728	0.00
14/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3286	3	3286	3	0.00
14/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3276	3	3276	3	0.00
14/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3296	3	3296	3	0.00
14/07/2017	2025 On 03-May-18			Bond Future	133.23	133.1985	133.2300	133.1985	0.00
14/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	30	0	30	0	0.00
14/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	10	0	10	0	0.00
14/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	20	0	20	0	0.00
14/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2029 On 03-August-17			Bond Future	98.78	98.9981	98.7839	98.9981	0.00
14/07/2017	2029 On 01-February-18			Bond Future	101.65	101.8692	101.6456	101.8692	0.00
14/07/2017	2029 On 03-May-18			Bond Future	102.66	102.8893	102.6613	102.8893	0.00
14/07/2017	2030 On 03-August-17			Bond Future	9.21	90.7353	9.2118	90.7353	47,049.00
14/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	808	0	808	0	0.00
14/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	876	0	876	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
14/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	943	0	943	0	0.00
14/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 02-November-17			Bond Future	9.26	92.4661	9.2581	92.4661	2.00
14/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	620	0	620	0	0.00
14/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	687	0	687	0	0.00
14/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	552	0	552	0	0.00
14/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 01-February-18			Bond Future	9.30	90.2523	9.3037	90.2523	0.00
14/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	507	0	507	0	0.00
14/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	441	0	441	0	0.00
14/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	573	0	573	0	0.00
14/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 03-May-18			Bond Future	9.35	92.0124	9.3535	92.0124	0.00
14/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	891	0	891	0	0.00
14/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1021	0	1021	0	0.00
14/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	956	0	956	0	0.00
14/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2032 On 03-August-17			Bond Future	9.41	93.1814	9.4121	93.1814	30,115.00
14/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1003	1	1003	1	0.00
14/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1082	1	1082	1	0.00
14/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1042	1	1042	1	0.00
14/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	804	1	804	1	0.00
14/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	872	1	872	1	0.00
14/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	837	1	837	1	0.00
14/07/2017	2032 On 02-November-17			Bond Future	9.46	90.8009	9.4642	90.8009	0.00
14/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2296	2	2296	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
14/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2370	2	2370	2	0.00
14/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2333	2	2333	2	0.00
14/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2146	2	2146	2	0.00
14/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2182	2	2182	2	0.00
14/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2112	2	2112	2	0.00
14/07/2017	2032 On 01-February-18			Bond Future	9.52	92.5598	9.5154	92.5598	0.00
14/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3134	3	3134	3	0.00
14/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3172	3	3172	3	0.00
14/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3209	3	3209	3	0.00
14/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2854	3	2854	3	0.00
14/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2820	3	2820	3	0.00
14/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2887	3	2887	3	0.00
14/07/2017	2032 On 03-May-18			Bond Future	9.57	90.2066	9.5665	90.2066	0.00
14/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	935	0	935	0	0.00
14/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	1004	0	1004	0	0.00
14/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	1074	0	1074	0	0.00
14/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-August-17			Bond Future	103.23	103.6543	103.2333	103.6543	6,534.00
14/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9887	9	9887	9	0.00
14/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9897	9	9897	9	0.00
14/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9907	9	9907	9	0.00
14/07/2017	2033 On 02-November-17			Bond Future	104.15	104.5808	104.1511	104.5808	0.00
14/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5929	5	5929	5	0.00
14/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5939	6	5939	6	0.00
14/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5919	5	5919	5	0.00
14/07/2017	2033 On 01-February-18			Bond Future	106.20	106.6423	106.2040	106.6423	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
14/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3436	3	3436	3	0.00
14/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3456	3	3456	3	0.00
14/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3446	3	3446	3	0.00
14/07/2017	2033 On 03-May-18			Bond Future	107.24	107.6877	107.2405	107.6877	0.00
14/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	450	0	450	0	0.00
14/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	460	0	460	0	0.00
14/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	470	0	470	0	0.00
14/07/2017	2037 On 03-August-17			Bond Future	9.68	89.2560	9.6828	89.2560	66,825.00
14/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	696	1	696	1	0.00
14/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	666	0	666	0	0.00
14/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	637	0	637	0	0.00
14/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1575	2	1575	2	0.00
14/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1524	2	1524	2	0.00
14/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1627	2	1627	2	0.00
14/07/2017	2037 On 02-November-17			Bond Future	9.73	90.9585	9.7348	90.9585	233.00
14/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2252	2	2252	2	0.00
14/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2215	2	2215	2	0.00
14/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2289	2	2289	2	0.00
14/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2803	3	2803	3	0.00
14/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2846	3	2846	3	0.00
14/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2889	3	2889	3	0.00
14/07/2017	2037 On 01-February-18			Bond Future	9.79	88.4652	9.7865	88.4652	0.00
14/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3547	3	3547	3	0.00
14/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3506	3	3506	3	0.00
14/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3588	3	3588	3	0.00
14/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3286	4	3286	4	0.00
14/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3249	4	3249	4	0.00
14/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3323	4	3323	4	0.00

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14/07/2017	2037 On 03-May-18			Bond Future	9.84	90.1904	9.8417	90.1904	0.00
14/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	983	0	983	0	0.00
14/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	1135	0	1135	0	0.00
14/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	1059	0	1059	0	0.00
14/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-August-17			Bond Future	126.19	126.2053	126.1921	126.2053	22,629.00
14/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14978	15	14978	15	0.00
14/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14988	15	14988	15	0.00
14/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14968	15	14968	15	0.00
14/07/2017	2038 On 02-November-17			Bond Future	128.62	128.6392	128.6249	128.6392	0.00
14/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8185	8	8185	8	0.00
14/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8175	8	8175	8	0.00
14/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8195	8	8195	8	0.00
14/07/2017	2038 On 01-February-18			Bond Future	129.64	129.6541	129.6390	129.6541	0.00
14/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7291	7	7291	7	0.00
14/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7301	7	7301	7	0.00
14/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7311	7	7311	7	0.00
14/07/2017	2038 On 03-May-18			Bond Future	132.25	132.2614	132.2460	132.2614	0.00
14/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	34	0	34	0	0.00
14/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	24	0	24	0	0.00

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14/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	44	0	44	0	0.00
14/07/2017	2040 On 03-August-17			Bond Future	9.78	92.5197	9.7831	92.5197	14,089.00
14/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	558	0	558	0	0.00
14/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	585	0	585	0	0.00
14/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	613	0	613	0	0.00
14/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1990	2	1990	2	0.00
14/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1930	2	1930	2	0.00
14/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2050	3	2050	3	0.00
14/07/2017	2040 On 02-November-17			Bond Future	9.84	94.2845	9.8363	94.2845	0.00
14/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2084	2	2084	2	0.00
14/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2048	2	2048	2	0.00
14/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2119	2	2119	2	0.00
14/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3537	4	3537	4	0.00
14/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3587	4	3587	4	0.00
14/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3638	4	3638	4	0.00
14/07/2017	2040 On 01-February-18			Bond Future	9.89	91.6052	9.8893	91.6052	0.00
14/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3596	3	3596	3	0.00
14/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3678	3	3678	3	0.00
14/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3637	3	3637	3	0.00
14/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3757	4	3757	4	0.00
14/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3715	4	3715	4	0.00
14/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3673	4	3673	4	0.00
14/07/2017	2040 On 03-May-18			Bond Future	9.95	93.3917	9.9457	93.3917	0.00
14/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	934	0	934	0	0.00
14/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	1096	0	1096	0	0.00
14/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	1015	0	1015	0	0.00
14/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2044 On 03-August-17			Bond Future	9.81	89.5629	9.8077	89.5629	24,110.00
14/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	555	0	555	0	0.00
14/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	529	0	529	0	0.00
14/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	582	0	582	0	0.00
14/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2167	3	2167	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
14/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2043	3	2043	3	0.00
14/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2104	3	2104	3	0.00
14/07/2017	2044 On 02-November-17			Bond Future	9.86	91.2713	9.8593	91.2713	200.00
14/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2039	2	2039	2	0.00
14/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2110	2	2110	2	0.00
14/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2074	2	2074	2	0.00
14/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3762	4	3762	4	0.00
14/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3710	4	3710	4	0.00
14/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3658	4	3658	4	0.00
14/07/2017	2044 On 01-February-18			Bond Future	9.91	88.6588	9.9107	88.6588	0.00
14/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3685	3	3685	3	0.00
14/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3726	3	3726	3	0.00
14/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3643	3	3643	3	0.00
14/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3775	4	3775	4	0.00
14/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3733	4	3733	4	0.00
14/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3818	4	3818	4	0.00
14/07/2017	2044 On 03-May-18			Bond Future	9.97	90.3877	9.9652	90.3877	0.00
14/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	1193	0	1193	0	0.00
14/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	1112	0	1112	0	0.00
14/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	1030	0	1030	0	0.00
14/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-August-17			Bond Future	123.21	123.7235	123.2132	123.7235	23,901.00
14/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17977	17	17977	17	0.00
14/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17957	17	17957	17	0.00
14/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17967	17	17967	17	0.00
14/07/2017	2046 On 02-November-17			Bond Future	124.01	124.5264	124.0055	124.5264	0.00
14/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 02-November-17	136.31	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
14/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	12304	12	12304	12	0.00
14/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	12294	12	12294	12	0.00
14/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	12314	12	12314	12	0.00
14/07/2017	2046 On 01-February-18			Bond Future	126.45	126.9814	126.4497	126.9814	0.00
14/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	6450	6	6450	6	0.00
14/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	6460	6	6460	6	0.00
14/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	6470	6	6470	6	0.00
14/07/2017	2046 On 03-May-18			Bond Future	127.38	127.9190	127.3767	127.9190	0.00
14/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	553	0	553	0	0.00
14/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	563	0	563	0	0.00
14/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	573	0	573	0	0.00
14/07/2017	2050 On 03-August-17			Bond Future	130.09	129.5201	130.0884	129.5201	26,041.00
14/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19132	20	19132	20	0.00
14/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19152	20	19152	20	0.00
14/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19142	20	19142	20	0.00
14/07/2017	2050 On 02-November-17			Bond Future	132.60	132.0177	132.5963	132.0177	0.00
14/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12054	13	12054	13	0.00
14/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12064	13	12064	13	0.00
14/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12074	13	12074	13	0.00
14/07/2017	2050 On 01-February-18			Bond Future	133.52	132.9286	133.5181	132.9286	0.00
14/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 01-February-18	140.24	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
14/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6722	7	6722	7	0.00
14/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6732	7	6732	7	0.00
14/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6712	7	6712	7	0.00
14/07/2017	2050 On 03-May-18			Bond Future	136.20	135.6017	136.2032	135.6017	0.00
14/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	593	0	593	0	0.00
14/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	583	0	583	0	0.00
14/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	573	0	573	0	0.00
14/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
14/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
14/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	AL37 On 03-August-17			Index Future	544.02	542.2800	544.0160	542.2800	0.00
14/07/2017	AL37 On 02-November-17			Index Future	554.39	552.6240	554.3910	552.6240	0.00
14/07/2017	AL37 On 01-February-18			Index Future	565.13	563.3290	565.1290	563.3290	0.00
14/07/2017	AL37 On 03-May-18			Index Future	576.16	574.3200	576.1590	574.3200	0.00
14/07/2017	AL7T On 03-August-17			Index Future	626.41	623.1640	626.4070	623.1640	0.00
14/07/2017	AL7T On 02-November-17			Index Future	638.35	635.0510	638.3530	635.0510	0.00
14/07/2017	AL7T On 01-February-18			Index Future	650.72	647.3530	650.7180	647.3530	0.00
14/07/2017	AL7T On 03-May-18			Index Future	663.42	659.9830	663.4180	659.9830	0.00
14/07/2017	ALBI On 03-August-17			Index Future	563.64	560.4340	563.6350	560.4340	596.00
14/07/2017	ALBI On 02-November-17			Index Future	574.38	571.1240	574.3840	571.1240	0.00
14/07/2017	ALBI On 01-February-18			Index Future	585.51	582.1880	585.5090	582.1880	0.00
14/07/2017	ALBI On 03-May-18			Index Future	596.94	593.5470	596.9370	593.5470	0.00
14/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C040 On 06-October-15			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
14/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2017	EL28 On 03-August-17			Bond Future	127.30	127.3133	127.3020	127.3133	0.00
14/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7868	8	7868	8	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
14/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7858	8	7858	8	0.00
14/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7878	8	7878	8	0.00
14/07/2017	EL28 On 02-November-17			Bond Future	128.01	128.0246	128.0125	128.0246	0.00
14/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5857	6	5857	6	0.00
14/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5867	6	5867	6	0.00
14/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5877	6	5877	6	0.00
14/07/2017	EL28 On 01-February-18			Bond Future	130.54	130.5485	130.5357	130.5485	0.00
14/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1754	2	1754	2	0.00
14/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1774	2	1774	2	0.00
14/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1764	2	1764	2	0.00
14/07/2017	EL28 On 03-May-18			Bond Future	133.16	133.1738	133.1607	133.1738	0.00
14/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	29	0	29	0	0.00
14/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	39	0	39	0	0.00
14/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	19	0	19	0	0.00
14/07/2017	ES33 On 03-August-17			Bond Future	10.78	77.6409	10.7757	77.6409	9,466.00
14/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1528	2	1528	2	0.00
14/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1465	2	1465	2	0.00
14/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1402	2	1402	2	0.00
14/07/2017	ES33 On 02-November-17			Bond Future	10.87	75.3303	10.8693	75.3303	0.00
14/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1217	2	1217	2	0.00
14/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1155	2	1155	2	0.00
14/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1279	2	1279	2	0.00
14/07/2017	ES33 On 01-February-18			Bond Future	10.97	76.7896	10.9657	76.7896	0.00
14/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	144	0	144	0	0.00
14/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	204	0	204	0	0.00
14/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	263	0	263	0	0.00
14/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-May-18			Bond Future	11.06	74.4938	11.0605	74.4938	0.00
14/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	868	0	868	0	0.00
14/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	925	0	925	0	0.00
14/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	810	0	810	0	0.00
14/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
14/07/2017	ES42 On 03-August-17			Bond Future	10.97	80.9703	10.9706	80.9703	7,957.00
14/07/2017	ES42 On 02-November-17			Bond Future	11.06	78.2532	11.0630	78.2532	0.00
14/07/2017	ES42 On 01-February-18			Bond Future	11.15	79.7691	11.1550	79.7691	0.00
14/07/2017	ES42 On 03-May-18			Bond Future	11.25	77.0631	11.2502	77.0631	0.00
14/07/2017	GOVI On 03-August-17			GOVI	562.27	559.0190	562.2660	559.0190	413.00
14/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	11760	0	11760	0	0.00
14/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	11560	0	11560	0	0.00
14/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	11660	0	11660	0	0.00
14/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	2	0	2	0.00
14/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	2	0	2	0.00
14/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	2	0	2	0.00
14/07/2017	GOVI On 02-November-17			GOVI	572.99	569.6820	572.9890	569.6820	74.00
14/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	5490	0	5490	0	0.00
14/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	5390	0	5390	0	0.00
14/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	5290	0	5290	0	0.00
14/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	3	0	3	0.00
14/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	3	0	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
14/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	3	0	3	0.00
14/07/2017	GOVI On 01-February-18			GOVI	584.09	580.7180	584.0880	580.7180	0.00
14/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	30580	0	30580	0	0.00
14/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	30480	0	30480	0	0.00
14/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	30680	0	30680	0	0.00
14/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
14/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
14/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
14/07/2017	GOVI On 03-May-18			GOVI	595.49	592.0490	595.4870	592.0490	0.00
14/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	52170	2	52170	2	0.00
14/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	51970	2	51970	2	0.00
14/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	52070	2	52070	2	0.00
14/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
14/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
14/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
14/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2017	IGOV On 03-August-17			Index Future	245.47	245.4840	245.4650	245.4840	1,319.00
14/07/2017	IGOV On 02-November-17			Index Future	250.20	250.2180	250.1970	250.2180	0.00
14/07/2017	IGOV On 01-February-18			Index Future	255.13	255.1510	255.1290	255.1510	0.00
14/07/2017	IGOV On 03-May-18			Index Future	260.26	260.2820	260.2590	260.2820	0.00
14/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
14/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
14/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
14/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8219	99.8188	99.8219	0.00
14/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7606	99.7542	99.7606	0.00
14/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8975	99.8847	99.8975	0.00
14/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0323	100.0098	100.0323	0.00
14/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8496	99.8467	99.8496	0.00
14/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0413	99.0349	99.0413	0.00
14/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5865	98.5744	98.5865	0.00
14/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.5010	98.4783	98.5010	0.00
14/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8600	98.8300	98.8600	0.00
14/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2409	99.1966	99.2409	0.00
14/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.56	99.6158	99.5611	99.6158	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
14/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.95	100.0196	99.9525	100.0196	0.00
14/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.12	96.3011	96.1200	96.3011	0.00
14/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.35	95.5583	95.3496	95.5583	0.00
14/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.55	94.7828	94.5482	94.7828	0.00
14/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.9724	94.7158	94.9724	0.00
14/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.89	97.1667	96.8948	97.1667	51.00
14/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.02	97.3082	97.0222	97.3082	0.00
14/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.21	98.5071	98.2065	98.5071	0.00
14/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.40	100.7167	100.4046	100.7167	0.00
14/07/2017	IS10 On 17-December-25			Interest Rate Swap	95.07	95.5664	95.0719	95.5664	0.00
14/07/2017	IS10 On 16-March-26			Interest Rate Swap	92.10	92.6058	92.0954	92.6058	0.00
14/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.86	91.3781	90.8554	91.3781	0.00
14/07/2017	IS10 On 21-September-26			Interest Rate Swap	93.01	93.5421	93.0146	93.5421	0.00
14/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.79	97.3180	96.7920	97.3180	0.00
14/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.38	95.9159	95.3770	95.9159	0.00
14/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.45	97.9889	97.4465	97.9889	0.00
14/07/2017	IS10 On 20-September-27			Interest Rate Swap	101.16	101.7009	101.1618	101.7009	0.00
14/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
14/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
14/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
14/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
14/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
14/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
14/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
14/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
14/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
14/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
14/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	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
14/07/2017	R023 On 03-August-17			Bond Future	8.09	101.5267	8.0854	101.5267	38,422.00
14/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2153	2	2153	2	0.00
14/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2235	2	2235	2	0.00
14/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2194	2	2194	2	0.00
14/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	20	0	20	0	0.00
14/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	19	0	19	0	0.00
14/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	17	0	17	0	0.00
14/07/2017	R023 On 02-November-17			Bond Future	8.11	99.5331	8.1082	99.5331	0.00
14/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2224	2	2224	2	0.00
14/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2288	2	2288	2	0.00
14/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2256	2	2256	2	0.00
14/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	335	0	335	0	0.00
14/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	326	0	326	0	0.00
14/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	344	0	344	0	0.00
14/07/2017	R023 On 01-February-18			Bond Future	8.13	101.4613	8.1282	101.4613	0.00
14/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1809	2	1809	2	0.00
14/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1833	2	1833	2	0.00
14/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1785	2	1785	2	0.00
14/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1037	1	1037	1	0.00
14/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1021	1	1021	1	0.00
14/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1053	1	1053	1	0.00
14/07/2017	R023 On 03-May-18			Bond Future	8.14	99.5078	8.1402	99.5078	0.00
14/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	502	0	502	0	0.00
14/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	580	0	580	0	0.00
14/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	541	0	541	0	0.00
14/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-August-17			Bond Future	9.59	97.1875	9.5923	97.1875	11,141.00
14/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	746	1	746	1	0.00
14/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	583	1	583	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
14/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	664	1	664	1	0.00
14/07/2017	R035 On 02-November-17			Bond Future	9.65	94.5406	9.6477	94.5406	0.00
14/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	300	1	300	1	0.00
14/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	379	1	379	1	0.00
14/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	459	1	459	1	0.00
14/07/2017	R035 On 01-February-18			Bond Future	9.70	96.3720	9.7034	96.3720	0.00
14/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	208	0	208	0	0.00
14/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	364	0	364	0	0.00
14/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	286	0	286	0	0.00
14/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-May-18			Bond Future	9.76	93.7485	9.7553	93.7485	0.00
14/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1110	0	1110	0	0.00
14/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1034	0	1034	0	0.00
14/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1186	0	1186	0	0.00
14/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R186 On 03-August-17			Bond Future	8.67	112.3185	8.6743	112.3185	132,908.00
14/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5438	5	5438	5	0.00
14/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1787	1	1787	1	0.00
14/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4486	4	4486	4	0.00
14/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1084	1	1084	1	0.00
14/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1839	1	1839	1	0.00
14/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1945	2	1945	2	0.00
14/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1892	1	1892	1	0.00
14/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1534	1	1534	1	0.00
14/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	720	0	720	0	0.00
14/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2334	2	2334	2	0.00
14/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1300	1	1300	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
14/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	250	0	250	0	0.00
14/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	571	1	571	1	3,654.00
14/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	265	0	265	0	0.00
14/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	11	0	11	0	750.00
14/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	3	0	3	0	6,500.00
14/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	449	1	449	1	7,100.00
14/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	885	1	885	1	2,500.00
14/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	146	0	146	0	0.00
14/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	223	0	223	0	0.00
14/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	347	1	347	1	750.00
14/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	236	0	236	0	0.00
14/07/2017	R186 On 02-November-17			Bond Future	8.71	114.4608	8.7127	114.4608	5.00
14/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2478	2	2478	2	0.00
14/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2557	2	2557	2	0.00
14/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2517	2	2517	2	0.00
14/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2972	3	2972	3	0.00
14/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1320	2	1320	2	0.00
14/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1372	2	1372	2	0.00
14/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1082	1	1082	1	5,000.00
14/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1346	2	1346	2	0.00
14/07/2017	R186 On 01-February-18			Bond Future	8.75	111.3756	8.7493	111.3756	0.00
14/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3295	3	3295	3	0.00
14/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3373	3	3373	3	0.00
14/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3334	3	3334	3	0.00
14/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1936	2	1936	2	0.00
14/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1911	2	1911	2	0.00
14/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1886	2	1886	2	0.00
14/07/2017	R186 On 03-May-18			Bond Future	8.79	113.5479	8.7868	113.5479	0.00
14/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	779	0	779	0	0.00
14/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	905	0	905	0	0.00
14/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	842	0	842	0	0.00
14/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R186 On 03-May-18	8.91	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
14/07/2017	R197 On 03-August-17			Bond Future	293.70	293.7340	293.7034	293.7340	2,350.00
14/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14347	14	14347	14	0.00
14/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14357	14	14357	14	0.00
14/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14367	14	14367	14	0.00
14/07/2017	R197 On 02-November-17			Bond Future	299.37	299.3985	299.3658	299.3985	0.00
14/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5794	6	5794	6	0.00
14/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5804	6	5804	6	0.00
14/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5784	6	5784	6	0.00
14/07/2017	R197 On 01-February-18			Bond Future	298.21	298.2478	298.2132	298.2478	0.00
14/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3467	3	3467	3	0.00
14/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3457	3	3457	3	0.00
14/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3447	3	3447	3	0.00
14/07/2017	R197 On 03-May-18			Bond Future	304.21	304.2454	304.2103	304.2454	0.00
14/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	230	0	230	0	0.00
14/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	240	0	240	0	0.00
14/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	250	0	250	0	0.00
14/07/2017	R202 On 03-August-17			Bond Future	236.96	236.9869	236.9621	236.9869	30,561.00
14/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21398	21	21398	21	0.00
14/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21408	21	21408	21	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
14/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21388	21	21388	21	0.00
14/07/2017	R202 On 02-November-17			Bond Future	241.53	241.5572	241.5306	241.5572	0.00
14/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12359	12	12359	12	0.00
14/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12369	12	12369	12	0.00
14/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12379	12	12379	12	0.00
14/07/2017	R202 On 01-February-18			Bond Future	242.54	242.5731	242.5450	242.5731	0.00
14/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6525	6	6525	6	0.00
14/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6535	7	6535	7	0.00
14/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6515	6	6515	6	0.00
14/07/2017	R202 On 03-May-18			Bond Future	247.42	247.4510	247.4225	247.4510	0.00
14/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	57	0	57	0	0.00
14/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	47	0	47	0	0.00
14/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	67	0	67	0	0.00
14/07/2017	R203 On 03-August-17			Bond Future	7.35	103.3320	7.3513	103.3320	0.00
14/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	266	0	266	0	0.00
14/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	263	0	263	0	0.00
14/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	265	0	265	0	0.00
14/07/2017	R204 On 03-August-17			Bond Future	7.43	101.7131	7.4283	101.7131	42,165.00
14/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	418	0	418	0	0.00
14/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	443	0	443	0	0.00
14/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	431	0	431	0	0.00
14/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	5	0	5	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
14/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	5	0	5	0	0.00
14/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	4	0	4	0	0.00
14/07/2017	R204 On 02-November-17			Bond Future	7.35	103.6532	7.3545	103.6532	0.00
14/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	444	0	444	0	0.00
14/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	425	0	425	0	0.00
14/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	435	0	435	0	0.00
14/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	16	0	16	0	0.00
14/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	15	0	15	0	0.00
14/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	14	0	14	0	0.00
14/07/2017	R204 On 01-February-18			Bond Future	7.21	101.6211	7.2088	101.6211	0.00
14/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	229	0	229	0	0.00
14/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	238	0	238	0	0.00
14/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	233	0	233	0	0.00
14/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	190	0	190	0	0.00
14/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	187	0	187	0	0.00
14/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	194	0	194	0	0.00
14/07/2017	R204 On 03-May-18			Bond Future	6.93	103.6033	6.9302	103.6033	0.00
14/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	90	0	90	0	0.00
14/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	102	0	102	0	0.00
14/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	96	0	96	0	0.00
14/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-August-17			Bond Future	7.53	99.6579	7.5325	99.6579	46,581.00
14/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1420	1	1420	1	51.00
14/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1868	2	1868	2	0.00
14/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1847	2	1847	2	0.00
14/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1890	2	1890	2	0.00
14/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 02-November-17			Bond Future	7.50	101.5588	7.5013	101.5588	0.00
14/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1083	1	1083	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
14/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1118	1	1118	1	0.00
14/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1101	1	1101	1	0.00
14/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	42	0	42	0	0.00
14/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	40	0	40	0	0.00
14/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	44	0	44	0	0.00
14/07/2017	R207 On 01-February-18			Bond Future	7.45	99.8842	7.4489	99.8842	0.00
14/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	612	1	612	1	0.00
14/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	623	1	623	1	0.00
14/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	634	1	634	1	0.00
14/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	338	0	338	0	0.00
14/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	345	0	345	0	0.00
14/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	331	0	331	0	0.00
14/07/2017	R207 On 03-May-18			Bond Future	7.39	101.8325	7.3875	101.8325	0.00
14/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	300	0	300	0	0.00
14/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	284	0	284	0	0.00
14/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	269	0	269	0	0.00
14/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R208 On 03-August-17			Bond Future	7.67	99.2527	7.6662	99.2527	36,902.00
14/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1927	2	1927	2	0.00
14/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1986	2	1986	2	0.00
14/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1956	2	1956	2	0.00
14/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	1	0	1	0	0.00
14/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	1	0	1	0	0.00
14/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	1	0	1	0	0.00
14/07/2017	R208 On 02-November-17			Bond Future	7.66	97.7440	7.6612	97.7440	0.00
14/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1598	1	1598	1	0.00
14/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1647	1	1647	1	0.00
14/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1622	1	1622	1	0.00
14/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	106	0	106	0	0.00
14/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	103	0	103	0	0.00
14/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	110	0	110	0	0.00
14/07/2017	R208 On 01-February-18			Bond Future	7.65	99.6375	7.6469	99.6375	0.00

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14/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1094	1	1094	1	0.00
14/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1060	1	1060	1	0.00
14/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1077	1	1077	1	0.00
14/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	566	1	566	1	0.00
14/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	556	1	556	1	0.00
14/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	545	1	545	1	0.00
14/07/2017	R208 On 03-May-18			Bond Future	7.62	98.1785	7.6228	98.1785	0.00
14/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	420	0	420	0	0.00
14/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	395	0	395	0	0.00
14/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	370	0	370	0	0.00
14/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R209 On 03-August-17			Bond Future	9.56	73.1016	9.5562	73.1016	74,527.00
14/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	524	0	524	0	0.00
14/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	549	0	549	0	0.00
14/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	500	0	500	0	0.00
14/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1269	2	1269	2	0.00
14/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1312	2	1312	2	0.00
14/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1356	2	1356	2	0.00
14/07/2017	R209 On 02-November-17			Bond Future	9.60	71.3461	9.6045	71.3461	800.00
14/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3650	3	3650	3	0.00
14/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2629	2	2629	2	0.00
14/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1845	2	1845	2	0.00
14/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1907	2	1907	2	0.00
14/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1876	2	1876	2	0.00
14/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	648	1	648	1	4,100.00
14/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	86	0	86	0	2,800.00
14/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6531	6	6531	6	0.00
14/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	338	0	338	0	1,300.00
14/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4851	5	4851	5	0.00
14/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1087	1	1087	1	3,360.00
14/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9630	10	9630	10	0.00
14/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2411	3	2411	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
14/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2339	3	2339	3	0.00
14/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1670	2	1670	2	6,500.00
14/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2375	3	2375	3	0.00
14/07/2017	R209 On 01-February-18			Bond Future	9.65	72.7281	9.6519	72.7281	0.00
14/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2997	3	2997	3	0.00
14/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3032	3	3032	3	0.00
14/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3066	3	3066	3	0.00
14/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2554	3	2554	3	0.00
14/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2616	3	2616	3	0.00
14/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2584	3	2584	3	0.00
14/07/2017	R209 On 03-May-18			Bond Future	9.70	70.9963	9.6989	70.9963	0.00
14/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	1042	0	1042	0	0.00
14/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	914	0	914	0	0.00
14/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	978	0	978	0	0.00
14/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-August-17			Bond Future	185.18	185.2044	185.1846	185.2044	1,675.00
14/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11105	11	11105	11	0.00
14/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11115	11	11115	11	0.00
14/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11095	11	11095	11	0.00
14/07/2017	R210 On 02-November-17			Bond Future	186.36	186.3764	186.3551	186.3764	0.00
14/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5725	6	5725	6	0.00
14/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5715	6	5715	6	0.00
14/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5735	6	5735	6	0.00
14/07/2017	R210 On 01-February-18			Bond Future	190.03	190.0506	190.0283	190.0506	0.00
14/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 01-February-18	192.37	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
14/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2332	2	2332	2	0.00
14/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2342	2	2342	2	0.00
14/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2352	2	2352	2	0.00
14/07/2017	R210 On 03-May-18			Bond Future	191.40	191.4228	191.4001	191.4228	0.00
14/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	50	0	50	0	0.00
14/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	40	0	40	0	0.00
14/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	60	0	60	0	0.00
14/07/2017	R212 On 03-August-17			Bond Future	147.52	147.5398	147.5244	147.5398	4,858.00
14/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5816	6	5816	6	0.00
14/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5836	6	5836	6	0.00
14/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5826	6	5826	6	0.00
14/07/2017	R212 On 02-November-17			Bond Future	150.37	150.3851	150.3686	150.3851	0.00
14/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2031	2	2031	2	0.00
14/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2041	2	2041	2	0.00
14/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2051	2	2051	2	0.00
14/07/2017	R212 On 01-February-18			Bond Future	151.27	151.2897	151.2722	151.2897	0.00
14/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3418	3	3418	3	0.00
14/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3428	3	3428	3	0.00
14/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3438	3	3438	3	0.00
14/07/2017	R212 On 03-May-18			Bond Future	154.31	154.3320	154.3143	154.3320	0.00
14/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	24	0	24	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
14/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	34	0	34	0	0.00
14/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	14	0	14	0	0.00
14/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R213 On 03-August-17			Bond Future	9.29	85.0516	9.2910	85.0516	63,820.00
14/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	969	1	969	1	0.00
14/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1006	1	1006	1	0.00
14/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1044	1	1044	1	0.00
14/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	680	1	680	1	0.00
14/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	651	1	651	1	0.00
14/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	709	1	709	1	0.00
14/07/2017	R213 On 02-November-17			Bond Future	9.34	83.1241	9.3402	83.1241	0.00
14/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2087	2	2087	2	0.00
14/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2021	2	2021	2	0.00
14/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2054	2	2054	2	0.00
14/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2022	2	2022	2	0.00
14/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1990	2	1990	2	0.00
14/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1957	2	1957	2	0.00
14/07/2017	R213 On 01-February-18			Bond Future	9.39	84.7344	9.3896	84.7344	0.00
14/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2823	3	2823	3	0.00
14/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2790	3	2790	3	0.00
14/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2757	2	2757	2	0.00
14/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2592	3	2592	3	0.00
14/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2561	3	2561	3	0.00
14/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2624	3	2624	3	0.00
14/07/2017	R213 On 03-May-18			Bond Future	9.43	82.8352	9.4350	82.8352	0.00
14/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	798	0	798	0	0.00
14/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	924	0	924	0	0.00
14/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	861	0	861	0	0.00
14/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R214 On 03-August-17			Bond Future	9.70	72.8513	9.7013	72.8513	37,026.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	387	0	387	0	0.00
14/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	408	0	408	0	0.00
14/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	428	0	428	0	0.00
14/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1688	2	1688	2	0.00
14/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1637	2	1637	2	0.00
14/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1740	2	1740	2	0.00
14/07/2017	R214 On 02-November-17			Bond Future	9.75	70.9446	9.7517	70.9446	0.00
14/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1667	1	1667	1	0.00
14/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1726	2	1726	2	0.00
14/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1696	1	1696	1	0.00
14/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2868	3	2868	3	0.00
14/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2786	3	2786	3	0.00
14/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2827	3	2827	3	0.00
14/07/2017	R214 On 01-February-18			Bond Future	9.80	72.3189	9.8023	72.3189	0.00
14/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3057	3	3057	3	0.00
14/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3021	3	3021	3	0.00
14/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3092	3	3092	3	0.00
14/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2900	3	2900	3	0.00
14/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2868	3	2868	3	0.00
14/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2835	3	2835	3	0.00
14/07/2017	R214 On 03-May-18			Bond Future	9.85	70.4313	9.8492	70.4313	0.00
14/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	877	0	877	0	0.00
14/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	811	0	811	0	0.00
14/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	944	0	944	0	0.00
14/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R248 On 03-August-17			Bond Future	9.77	93.2152	9.7717	93.2152	77,431.00
14/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	505	0	505	0	0.00
14/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	530	0	530	0	0.00
14/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	480	0	480	0	0.00
14/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2319	3	2319	3	0.00
14/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2253	3	2253	3	0.00
14/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2386	3	2386	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
14/07/2017	R248 On 02-November-17			Bond Future	9.82	90.5559	9.8244	90.5559	226.00
14/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2146	2	2146	2	0.00
14/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2183	2	2183	2	0.00
14/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2220	2	2220	2	0.00
14/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3784	4	3784	4	0.00
14/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3731	4	3731	4	0.00
14/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3678	4	3678	4	0.00
14/07/2017	R248 On 01-February-18			Bond Future	9.88	92.3101	9.8772	92.3101	0.00
14/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3883	4	3883	4	0.00
14/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3927	4	3927	4	0.00
14/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3970	4	3970	4	0.00
14/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3730	4	3730	4	0.00
14/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3687	4	3687	4	0.00
14/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3772	4	3772	4	0.00
14/07/2017	R248 On 03-May-18			Bond Future	9.93	89.6708	9.9264	89.6708	0.00
14/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	1049	0	1049	0	0.00
14/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	1217	0	1217	0	0.00
14/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	1133	0	1133	0	0.00
14/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
14/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00