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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
17/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	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
17/07/2017	2025 On 03-August-17			Bond Future	126.99	126.9575	126.9876	126.9575	2,414.00
17/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6972	7	6972	7	0.00
17/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6992	7	6992	7	0.00
17/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6982	7	6982	7	0.00
17/07/2017	2025 On 02-November-17			Bond Future	129.44	129.4051	129.4359	129.4051	0.00
17/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3534	4	3534	4	0.00
17/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3544	4	3544	4	0.00
17/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3524	4	3524	4	0.00
17/07/2017	2025 On 01-February-18			Bond Future	130.63	130.6036	130.6329	130.6036	0.00
17/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3257	3	3257	3	0.00
17/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3247	3	3247	3	0.00
17/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3267	3	3267	3	0.00
17/07/2017	2025 On 03-May-18			Bond Future	133.26	133.2300	133.2599	133.2300	0.00
17/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	60	0	60	0	0.00
17/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	40	0	40	0	0.00
17/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	50	0	50	0	0.00
17/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2029 On 03-August-17			Bond Future	98.77	98.7839	98.7732	98.7839	0.00
17/07/2017	2029 On 01-February-18			Bond Future	101.63	101.6456	101.6330	101.6456	0.00
17/07/2017	2029 On 03-May-18			Bond Future	102.65	102.6613	102.6483	102.6613	0.00
17/07/2017	2030 On 03-August-17			Bond Future	9.19	91.2914	9.1911	91.2914	47,049.00
17/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	950	1	950	1	0.00
17/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1018	1	1018	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
17/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1086	1	1086	1	0.00
17/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17			Bond Future	9.24	93.0325	9.2367	93.0325	2.00
17/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	765	1	765	1	0.00
17/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	832	1	832	1	0.00
17/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	698	1	698	1	0.00
17/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18			Bond Future	9.28	90.8294	9.2817	90.8294	0.00
17/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	654	1	654	1	0.00
17/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	588	0	588	0	0.00
17/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	721	1	721	1	0.00
17/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18			Bond Future	9.33	92.6015	9.3307	92.6015	0.00
17/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1041	1	1041	1	0.00
17/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1171	1	1171	1	0.00
17/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1106	1	1106	1	0.00
17/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-August-17			Bond Future	9.39	93.7747	9.3864	93.7747	30,115.00
17/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1033	1	1033	1	0.00
17/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1117	1	1117	1	0.00
17/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1075	1	1075	1	0.00
17/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	651	1	651	1	0.00
17/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	713	1	713	1	0.00
17/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	681	1	681	1	0.00
17/07/2017	2032 On 02-November-17			Bond Future	9.44	91.4053	9.4377	91.4053	0.00
17/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2367	2	2367	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
17/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2444	2	2444	2	0.00
17/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2405	2	2405	2	0.00
17/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2026	2	2026	2	0.00
17/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2060	2	2060	2	0.00
17/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1992	2	1992	2	0.00
17/07/2017	2032 On 01-February-18			Bond Future	9.49	93.1757	9.4881	93.1757	0.00
17/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3216	3	3216	3	0.00
17/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3254	3	3254	3	0.00
17/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3293	3	3293	3	0.00
17/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2741	3	2741	3	0.00
17/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2708	3	2708	3	0.00
17/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2774	3	2774	3	0.00
17/07/2017	2032 On 03-May-18			Bond Future	9.54	90.8351	9.5382	90.8351	0.00
17/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	1134	1	1134	1	0.00
17/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	1204	1	1204	1	0.00
17/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	1273	1	1273	1	0.00
17/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17			Bond Future	103.22	103.2333	103.2222	103.2333	6,534.00
17/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9898	10	9898	10	0.00
17/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9908	10	9908	10	0.00
17/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9918	10	9918	10	0.00
17/07/2017	2033 On 02-November-17			Bond Future	104.14	104.1511	104.1399	104.1511	0.00
17/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5940	6	5940	6	0.00
17/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5950	6	5950	6	0.00
17/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5930	6	5930	6	0.00
17/07/2017	2033 On 01-February-18			Bond Future	106.19	106.2040	106.1908	106.2040	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
17/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3449	3	3449	3	0.00
17/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3469	3	3469	3	0.00
17/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3459	3	3459	3	0.00
17/07/2017	2033 On 03-May-18			Bond Future	107.23	107.2405	107.2269	107.2405	0.00
17/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	463	0	463	0	0.00
17/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	473	0	473	0	0.00
17/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	483	0	483	0	0.00
17/07/2017	2037 On 03-August-17			Bond Future	9.66	89.9013	9.6621	89.9013	66,825.00
17/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	682	1	682	1	0.00
17/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	650	1	650	1	0.00
17/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	620	1	620	1	0.00
17/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1393	2	1393	2	0.00
17/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1343	2	1343	2	0.00
17/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1444	2	1444	2	0.00
17/07/2017	2037 On 02-November-17			Bond Future	9.71	91.6158	9.7135	91.6158	233.00
17/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2299	2	2299	2	0.00
17/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2261	2	2261	2	0.00
17/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2337	2	2337	2	0.00
17/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2682	3	2682	3	0.00
17/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2724	3	2724	3	0.00
17/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2766	3	2766	3	0.00
17/07/2017	2037 On 01-February-18			Bond Future	9.76	89.1350	9.7646	89.1350	0.00
17/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3613	4	3613	4	0.00
17/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3572	4	3572	4	0.00
17/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3655	4	3655	4	0.00
17/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3181	3	3181	3	0.00
17/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3144	3	3144	3	0.00
17/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3217	3	3217	3	0.00

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17/07/2017	2037 On 03-May-18			Bond Future	9.82	90.8739	9.8190	90.8739	0.00
17/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	1159	1	1159	1	0.00
17/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	1310	1	1310	1	0.00
17/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	1235	1	1235	1	0.00
17/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17			Bond Future	126.38	126.1921	126.3831	126.1921	22,653.00
17/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14787	15	14787	15	0.00
17/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14797	15	14797	15	0.00
17/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14777	15	14777	15	0.00
17/07/2017	2038 On 02-November-17			Bond Future	128.82	128.6249	128.8198	128.6249	0.00
17/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7990	8	7990	8	0.00
17/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7980	8	7980	8	0.00
17/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8000	8	8000	8	0.00
17/07/2017	2038 On 01-February-18			Bond Future	129.84	129.6390	129.8356	129.6390	0.00
17/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7094	7	7094	7	0.00
17/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7104	7	7104	7	0.00
17/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7114	7	7114	7	0.00
17/07/2017	2038 On 03-May-18			Bond Future	132.45	132.2460	132.4466	132.2460	0.00
17/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	157	0	157	0	0.00
17/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	167	0	167	0	0.00
17/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	177	0	177	0	0.00
17/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00

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17/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-August-17			Bond Future	9.77	93.1218	9.7674	93.1218	14,089.00
17/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	521	1	521	1	0.00
17/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	548	1	548	1	0.00
17/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	576	1	576	1	0.00
17/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1819	2	1819	2	0.00
17/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1760	2	1760	2	0.00
17/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1879	2	1879	2	0.00
17/07/2017	2040 On 02-November-17			Bond Future	9.82	94.8979	9.8201	94.8979	0.00
17/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2106	2	2106	2	0.00
17/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2069	2	2069	2	0.00
17/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2142	2	2142	2	0.00
17/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3423	4	3423	4	0.00
17/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3473	4	3473	4	0.00
17/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3523	4	3523	4	0.00
17/07/2017	2040 On 01-February-18			Bond Future	9.87	92.2303	9.8727	92.2303	0.00
17/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3640	4	3640	4	0.00
17/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3723	4	3723	4	0.00
17/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3681	4	3681	4	0.00
17/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3662	4	3662	4	0.00
17/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3621	4	3621	4	0.00
17/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3579	4	3579	4	0.00
17/07/2017	2040 On 03-May-18			Bond Future	9.93	94.0295	9.9286	94.0295	0.00
17/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	1075	1	1075	1	0.00
17/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	1237	1	1237	1	0.00
17/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	1156	1	1156	1	0.00
17/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-August-17			Bond Future	9.80	90.2560	9.7971	90.2560	24,110.00
17/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	504	1	504	1	0.00
17/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	478	1	478	1	0.00
17/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	530	1	530	1	0.00
17/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2024	2	2024	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
17/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1899	2	1899	2	0.00
17/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1961	2	1961	2	0.00
17/07/2017	2044 On 02-November-17			Bond Future	9.85	91.9774	9.8484	91.9774	200.00
17/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2041	2	2041	2	0.00
17/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2113	2	2113	2	0.00
17/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2077	2	2077	2	0.00
17/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3671	4	3671	4	0.00
17/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3619	4	3619	4	0.00
17/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3568	4	3568	4	0.00
17/07/2017	2044 On 01-February-18			Bond Future	9.90	89.3783	9.8995	89.3783	0.00
17/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3706	4	3706	4	0.00
17/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3748	4	3748	4	0.00
17/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3664	4	3664	4	0.00
17/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3702	4	3702	4	0.00
17/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3660	4	3660	4	0.00
17/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3744	4	3744	4	0.00
17/07/2017	2044 On 03-May-18			Bond Future	9.95	91.1219	9.9537	91.1219	0.00
17/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	1290	1	1290	1	0.00
17/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	1208	1	1208	1	0.00
17/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	1127	1	1127	1	0.00
17/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17			Bond Future	123.20	123.2132	123.1998	123.2132	23,901.00
17/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17990	18	17990	18	0.00
17/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17970	18	17970	18	0.00
17/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17980	18	17980	18	0.00
17/07/2017	2046 On 02-November-17			Bond Future	123.99	124.0055	123.9921	124.0055	0.00
17/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/07/2017	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
17/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	12318	12	12318	12	0.00
17/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	12308	12	12308	12	0.00
17/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	12328	12	12328	12	0.00
17/07/2017	2046 On 01-February-18			Bond Future	126.43	126.4497	126.4339	126.4497	0.00
17/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	6466	6	6466	6	0.00
17/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	6476	6	6476	6	0.00
17/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	6486	6	6486	6	0.00
17/07/2017	2046 On 03-May-18			Bond Future	127.36	127.3767	127.3606	127.3767	0.00
17/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	569	1	569	1	0.00
17/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	579	1	579	1	0.00
17/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	589	1	589	1	0.00
17/07/2017	2050 On 03-August-17			Bond Future	130.07	130.0884	130.0742	130.0884	26,041.00
17/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19146	19	19146	19	0.00
17/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19166	19	19166	19	0.00
17/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19156	19	19156	19	0.00
17/07/2017	2050 On 02-November-17			Bond Future	132.58	132.5963	132.5820	132.5963	0.00
17/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12068	12	12068	12	0.00
17/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12078	12	12078	12	0.00
17/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12088	12	12088	12	0.00
17/07/2017	2050 On 01-February-18			Bond Future	133.50	133.5181	133.5015	133.5181	0.00
17/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/07/2017	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
17/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6739	7	6739	7	0.00
17/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6749	7	6749	7	0.00
17/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6729	7	6729	7	0.00
17/07/2017	2050 On 03-May-18			Bond Future	136.19	136.2032	136.1859	136.2032	0.00
17/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	576	1	576	1	0.00
17/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	566	1	566	1	0.00
17/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	556	1	556	1	0.00
17/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
17/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	AL37 On 03-August-17			Index Future	544.85	544.0160	544.8470	544.0160	0.00
17/07/2017	AL37 On 02-November-17			Index Future	555.24	554.3910	555.2370	554.3910	0.00
17/07/2017	AL37 On 01-February-18			Index Future	565.99	565.1290	565.9880	565.1290	0.00
17/07/2017	AL37 On 03-May-18			Index Future	577.04	576.1590	577.0370	576.1590	0.00
17/07/2017	AL7T On 03-August-17			Index Future	627.98	626.4070	627.9840	626.4070	0.00
17/07/2017	AL7T On 02-November-17			Index Future	639.96	638.3530	639.9600	638.3530	0.00
17/07/2017	AL7T On 01-February-18			Index Future	652.35	650.7180	652.3500	650.7180	0.00
17/07/2017	AL7T On 03-May-18			Index Future	665.09	663.4180	665.0850	663.4180	0.00
17/07/2017	ALBI On 03-August-17			Index Future	564.56	563.6350	564.5620	563.6350	596.00
17/07/2017	ALBI On 02-November-17			Index Future	575.33	574.3840	575.3280	574.3840	0.00
17/07/2017	ALBI On 01-February-18			Index Future	586.47	585.5090	586.4680	585.5090	0.00
17/07/2017	ALBI On 03-May-18			Index Future	597.92	596.9370	597.9160	596.9370	0.00
17/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	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
17/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	EL28 On 03-August-17			Bond Future	127.29	127.3020	127.2903	127.3020	0.00
17/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7880	8	7880	8	0.00

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17/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7870	8	7870	8	0.00
17/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7890	8	7890	8	0.00
17/07/2017	EL28 On 02-November-17			Bond Future	128.00	128.0125	128.0006	128.0125	0.00
17/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5869	6	5869	6	0.00
17/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5879	6	5879	6	0.00
17/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5889	6	5889	6	0.00
17/07/2017	EL28 On 01-February-18			Bond Future	130.52	130.5357	130.5215	130.5357	0.00
17/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1769	2	1769	2	0.00
17/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1789	2	1789	2	0.00
17/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1779	2	1779	2	0.00
17/07/2017	EL28 On 03-May-18			Bond Future	133.15	133.1607	133.1461	133.1607	0.00
17/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	44	0	44	0	0.00
17/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	54	0	54	0	0.00
17/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	34	0	34	0	0.00
17/07/2017	ES33 On 03-August-17			Bond Future	10.76	78.1692	10.7596	78.1692	9,466.00
17/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1429	2	1429	2	0.00
17/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1366	1	1366	1	0.00
17/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1303	1	1303	1	0.00
17/07/2017	ES33 On 02-November-17			Bond Future	10.85	75.8684	10.8526	75.8684	0.00
17/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
17/07/2017	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
17/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1117	1	1117	1	0.00
17/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1055	1	1055	1	0.00
17/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1179	1	1179	1	0.00
17/07/2017	ES33 On 01-February-18			Bond Future	10.95	77.3379	10.9486	77.3379	0.00
17/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	246	0	246	0	0.00
17/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	305	0	305	0	0.00
17/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	365	0	365	0	0.00
17/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18			Bond Future	11.04	75.0534	11.0428	75.0534	0.00
17/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	972	1	972	1	0.00
17/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1029	1	1029	1	0.00
17/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	914	1	914	1	0.00
17/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES42 On 03-August-17			Bond Future	10.96	81.4988	10.9595	81.4988	7,957.00
17/07/2017	ES42 On 02-November-17			Bond Future	11.05	78.7915	11.0516	78.7915	0.00
17/07/2017	ES42 On 01-February-18			Bond Future	11.14	80.3176	11.1433	80.3176	0.00
17/07/2017	ES42 On 03-May-18			Bond Future	11.24	77.6228	11.2381	77.6228	0.00
17/07/2017	GOVI On 03-August-17			GOVI	563.22	562.2660	563.2240	562.2660	415.00
17/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	21340	1	21340	1	0.00
17/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	21140	1	21140	1	0.00
17/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	21240	1	21240	1	0.00
17/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 02-November-17			GOVI	573.96	572.9890	573.9640	572.9890	74.00
17/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	15240	1	15240	1	0.00
17/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	15140	1	15140	1	0.00
17/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	15040	1	15040	1	0.00
17/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18			GOVI	585.08	584.0880	585.0770	584.0880	0.00
17/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	40470	3	40470	3	0.00
17/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	40370	3	40370	3	0.00
17/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	40570	3	40570	3	0.00
17/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18			GOVI	596.50	595.4870	596.4990	595.4870	0.00
17/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	62090	5	62090	5	0.00
17/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	62290	5	62290	5	0.00
17/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	62190	5	62190	5	0.00
17/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2017	IGOV On 03-August-17			Index Future	245.43	245.4650	245.4260	245.4650	1,319.00
17/07/2017	IGOV On 02-November-17			Index Future	250.16	250.1970	250.1580	250.1970	0.00
17/07/2017	IGOV On 01-February-18			Index Future	255.08	255.1290	255.0840	255.1290	0.00
17/07/2017	IGOV On 03-May-18			Index Future	260.21	260.2590	260.2130	260.2590	0.00
17/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
17/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
17/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
17/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8188	99.8230	99.8188	0.00
17/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7542	99.7551	99.7542	0.00
17/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8847	99.8812	99.8847	0.00
17/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0098	99.9952	100.0098	0.00
17/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8467	99.8511	99.8467	0.00
17/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0349	99.0353	99.0349	0.00
17/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5744	98.5714	98.5744	0.00
17/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4783	98.4634	98.4783	0.00
17/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
17/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1966	99.1665	99.1966	0.00
17/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5611	99.5207	99.5611	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
17/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.90	99.9525	99.9030	99.9525	0.00
17/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.03	96.1200	96.0330	96.1200	0.00
17/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.26	95.3496	95.2564	95.3496	0.00
17/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.45	94.5482	94.4491	94.5482	0.00
17/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.7158	94.6090	94.7158	0.00
17/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.78	96.8948	96.7815	96.8948	51.00
17/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.90	97.0222	96.9019	97.0222	0.00
17/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.08	98.2065	98.0789	98.2065	0.00
17/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.27	100.4046	100.2729	100.4046	0.00
17/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.89	95.0719	94.8939	95.0719	0.00
17/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.91	92.0954	91.9104	92.0954	0.00
17/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.67	90.8554	90.6659	90.8554	0.00
17/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.82	93.0146	92.8249	93.0146	0.00
17/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.61	96.7920	96.6056	96.7920	0.00
17/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.19	95.3770	95.1882	95.3770	0.00
17/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.26	97.4465	97.2583	97.4465	0.00
17/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.98	101.1618	100.9754	101.1618	0.00
17/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
17/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
17/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
17/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
17/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
17/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
17/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
17/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
17/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
17/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
17/07/2017	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
17/07/2017	R023 On 03-August-17			Bond Future	8.04	101.9032	8.0448	101.9032	38,422.00
17/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2319	2	2319	2	0.00
17/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2402	2	2402	2	0.00
17/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2361	2	2361	2	0.00
17/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	9	0	9	0	0.00
17/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	8	0	8	0	0.00
17/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	7	0	7	0	0.00
17/07/2017	R023 On 02-November-17			Bond Future	8.07	99.9165	8.0652	99.9165	0.00
17/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2356	2	2356	2	0.00
17/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2422	2	2422	2	0.00
17/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2389	2	2389	2	0.00
17/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	287	0	287	0	0.00
17/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	279	0	279	0	0.00
17/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	295	0	295	0	0.00
17/07/2017	R023 On 01-February-18			Bond Future	8.08	101.8518	8.0828	101.8518	0.00
17/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1910	2	1910	2	0.00
17/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1935	2	1935	2	0.00
17/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1885	2	1885	2	0.00
17/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	954	1	954	1	0.00
17/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	939	1	939	1	0.00
17/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	969	1	969	1	0.00
17/07/2017	R023 On 03-May-18			Bond Future	8.09	99.9067	8.0919	99.9067	0.00
17/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	690	1	690	1	0.00
17/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	767	1	767	1	0.00
17/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	729	1	729	1	0.00
17/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17			Bond Future	9.57	97.8359	9.5717	97.8359	11,141.00
17/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	580	1	580	1	0.00
17/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	417	1	417	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
17/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	498	1	498	1	0.00
17/07/2017	R035 On 02-November-17			Bond Future	9.63	95.2010	9.6263	95.2010	0.00
17/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	130	0	130	0	0.00
17/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	210	0	210	0	0.00
17/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	290	0	290	0	0.00
17/07/2017	R035 On 01-February-18			Bond Future	9.68	97.0450	9.6815	97.0450	0.00
17/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	380	0	380	0	0.00
17/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	536	0	536	0	0.00
17/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	458	0	458	0	0.00
17/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18			Bond Future	9.73	94.4352	9.7326	94.4352	0.00
17/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1286	1	1286	1	0.00
17/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1210	1	1210	1	0.00
17/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1362	1	1362	1	0.00
17/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R186 On 03-August-17			Bond Future	8.63	112.9034	8.6336	112.9034	135,758.00
17/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5714	5	5714	5	0.00
17/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1966	2	1966	2	0.00
17/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4756	4	4756	4	0.00
17/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1202	1	1202	1	0.00
17/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2022	2	2022	2	0.00
17/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2136	2	2136	2	0.00
17/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1694	2	1694	2	0.00
17/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2079	2	2079	2	0.00
17/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	795	1	795	1	0.00
17/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2548	2	2548	2	0.00
17/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1439	1	1439	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
17/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	156	0	156	0	0.00
17/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	411	1	411	1	3,654.00
17/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	167	0	167	0	0.00
17/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	4	0	4	0	750.00
17/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	1	0	1	0	6,500.00
17/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	310	0	310	0	7,100.00
17/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	684	1	684	1	2,500.00
17/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	83	0	83	0	0.00
17/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	137	0	137	0	0.00
17/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	230	0	230	0	750.00
17/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	146	0	146	0	0.00
17/07/2017	R186 On 02-November-17			Bond Future	8.67	115.0566	8.6703	115.0566	5.00
17/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2627	2	2627	2	0.00
17/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2709	3	2709	3	0.00
17/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2668	3	2668	3	0.00
17/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3140	3	3140	3	0.00
17/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1189	1	1189	1	0.00
17/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1238	1	1238	1	0.00
17/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	967	1	967	1	5,000.00
17/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1213	1	1213	1	0.00
17/07/2017	R186 On 01-February-18			Bond Future	8.71	111.9826	8.7052	111.9826	0.00
17/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3450	3	3450	3	0.00
17/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3530	3	3530	3	0.00
17/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3490	3	3490	3	0.00
17/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1804	2	1804	2	0.00
17/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1779	2	1779	2	0.00
17/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1755	2	1755	2	0.00
17/07/2017	R186 On 03-May-18			Bond Future	8.74	114.1675	8.7407	114.1675	0.00
17/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	1073	1	1073	1	0.00
17/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	1199	1	1199	1	0.00
17/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	1136	1	1136	1	0.00
17/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
17/07/2017	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
17/07/2017	R197 On 03-August-17			Bond Future	293.67	293.7034	293.6715	293.7034	2,350.00
17/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14379	14	14379	14	0.00
17/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14389	14	14389	14	0.00
17/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14399	14	14399	14	0.00
17/07/2017	R197 On 02-November-17			Bond Future	299.33	299.3658	299.3334	299.3658	0.00
17/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5827	6	5827	6	0.00
17/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5837	6	5837	6	0.00
17/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5817	6	5817	6	0.00
17/07/2017	R197 On 01-February-18			Bond Future	298.18	298.2132	298.1754	298.2132	0.00
17/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3505	3	3505	3	0.00
17/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3495	3	3495	3	0.00
17/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3485	3	3485	3	0.00
17/07/2017	R197 On 03-May-18			Bond Future	304.17	304.2103	304.1717	304.2103	0.00
17/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	268	0	268	0	0.00
17/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	278	0	278	0	0.00
17/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	288	0	288	0	0.00
17/07/2017	R202 On 03-August-17			Bond Future	236.94	236.9621	236.9363	236.9621	30,561.00
17/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21424	21	21424	21	0.00
17/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21434	21	21434	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
17/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21414	21	21414	21	0.00
17/07/2017	R202 On 02-November-17			Bond Future	241.50	241.5306	241.5044	241.5306	0.00
17/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12386	12	12386	12	0.00
17/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12396	12	12396	12	0.00
17/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12406	12	12406	12	0.00
17/07/2017	R202 On 01-February-18			Bond Future	242.51	242.5450	242.5145	242.5450	0.00
17/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6556	7	6556	7	0.00
17/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6566	7	6566	7	0.00
17/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6546	7	6546	7	0.00
17/07/2017	R202 On 03-May-18			Bond Future	247.39	247.4225	247.3912	247.4225	0.00
17/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	89	0	89	0	0.00
17/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	79	0	79	0	0.00
17/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	99	0	99	0	0.00
17/07/2017	R203 On 03-August-17			Bond Future	7.35	103.3341	7.3465	103.3341	0.00
17/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	265	0	265	0	0.00
17/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	263	0	263	0	0.00
17/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	264	0	264	0	0.00
17/07/2017	R204 On 03-August-17			Bond Future	7.40	101.7664	7.3980	101.7664	42,165.00
17/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	454	0	454	0	0.00
17/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	479	0	479	0	0.00
17/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	467	0	467	0	0.00
17/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	2	0	2	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
17/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	2	0	2	0	0.00
17/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	2	0	2	0	0.00
17/07/2017	R204 On 02-November-17			Bond Future	7.32	103.7072	7.3170	103.7072	0.00
17/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	480	0	480	0	0.00
17/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	461	0	461	0	0.00
17/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	470	0	470	0	0.00
17/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	12	0	12	0	0.00
17/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	11	0	11	0	0.00
17/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	10	0	10	0	0.00
17/07/2017	R204 On 01-February-18			Bond Future	7.16	101.6759	7.1612	101.6759	0.00
17/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	249	0	249	0	0.00
17/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	259	0	259	0	0.00
17/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	254	0	254	0	0.00
17/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	171	0	171	0	0.00
17/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	168	0	168	0	0.00
17/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	175	0	175	0	0.00
17/07/2017	R204 On 03-May-18			Bond Future	6.86	103.6598	6.8624	103.6598	0.00
17/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	131	0	131	0	0.00
17/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	143	0	143	0	0.00
17/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	137	0	137	0	0.00
17/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17			Bond Future	7.49	99.8473	7.4921	99.8473	46,581.00
17/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1508	1	1508	1	51.00
17/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1957	2	1957	2	0.00
17/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1935	2	1935	2	0.00
17/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1978	2	1978	2	0.00
17/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 02-November-17			Bond Future	7.46	101.7515	7.4558	101.7515	0.00
17/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1163	1	1163	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
17/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1199	1	1199	1	0.00
17/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1180	1	1180	1	0.00
17/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	31	0	31	0	0.00
17/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	30	0	30	0	0.00
17/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	33	0	33	0	0.00
17/07/2017	R207 On 01-February-18			Bond Future	7.40	100.0804	7.3976	100.0804	0.00
17/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	664	1	664	1	0.00
17/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	675	1	675	1	0.00
17/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	687	1	687	1	0.00
17/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	299	0	299	0	0.00
17/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	306	0	306	0	0.00
17/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	293	0	293	0	0.00
17/07/2017	R207 On 03-May-18			Bond Future	7.33	102.0331	7.3279	102.0331	0.00
17/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	393	0	393	0	0.00
17/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	377	0	377	0	0.00
17/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	362	0	362	0	0.00
17/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17			Bond Future	7.63	99.5184	7.6257	99.5184	36,902.00
17/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2050	2	2050	2	0.00
17/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2110	2	2110	2	0.00
17/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2080	2	2080	2	0.00
17/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 02-November-17			Bond Future	7.62	98.0145	7.6173	98.0145	0.00
17/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1703	2	1703	2	0.00
17/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1753	2	1753	2	0.00
17/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1728	2	1728	2	0.00
17/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	85	0	85	0	0.00
17/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	82	0	82	0	0.00
17/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	89	0	89	0	0.00
17/07/2017	R208 On 01-February-18			Bond Future	7.60	99.9130	7.5994	99.9130	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
17/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1169	1	1169	1	0.00
17/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1134	1	1134	1	0.00
17/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1151	1	1151	1	0.00
17/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	511	1	511	1	0.00
17/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	501	1	501	1	0.00
17/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	492	1	492	1	0.00
17/07/2017	R208 On 03-May-18			Bond Future	7.57	98.4600	7.5707	98.4600	0.00
17/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	552	0	552	0	0.00
17/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	527	0	527	0	0.00
17/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	502	0	502	0	0.00
17/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-August-17			Bond Future	9.54	73.6772	9.5406	73.6772	74,527.00
17/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	500	1	500	1	0.00
17/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	525	1	525	1	0.00
17/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	475	1	475	1	0.00
17/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1140	1	1140	1	0.00
17/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1183	1	1183	1	0.00
17/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1226	1	1226	1	0.00
17/07/2017	R209 On 02-November-17			Bond Future	9.59	71.9324	9.5885	71.9324	800.00
17/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3699	4	3699	4	0.00
17/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2664	3	2664	3	0.00
17/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1867	2	1867	2	0.00
17/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1930	2	1930	2	0.00
17/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1899	2	1899	2	0.00
17/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	651	1	651	1	4,100.00
17/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	85	0	85	0	2,800.00
17/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6611	7	6611	7	0.00
17/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	311	0	311	0	1,300.00
17/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4747	5	4747	5	0.00
17/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1029	1	1029	1	3,360.00
17/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9522	10	9522	10	0.00
17/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2327	2	2327	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
17/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2255	2	2255	2	0.00
17/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1598	2	1598	2	6,500.00
17/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2291	2	2291	2	0.00
17/07/2017	R209 On 01-February-18			Bond Future	9.64	73.3257	9.6355	73.3257	0.00
17/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3036	3	3036	3	0.00
17/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3070	3	3070	3	0.00
17/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3105	3	3105	3	0.00
17/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2484	3	2484	3	0.00
17/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2545	3	2545	3	0.00
17/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2515	3	2515	3	0.00
17/07/2017	R209 On 03-May-18			Bond Future	9.68	71.6060	9.6820	71.6060	0.00
17/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	1153	1	1153	1	0.00
17/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	1024	1	1024	1	0.00
17/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	1089	1	1089	1	0.00
17/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17			Bond Future	185.16	185.1846	185.1640	185.1846	1,675.00
17/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11126	11	11126	11	0.00
17/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11136	11	11136	11	0.00
17/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11116	11	11116	11	0.00
17/07/2017	R210 On 02-November-17			Bond Future	186.33	186.3551	186.3342	186.3551	0.00
17/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5746	6	5746	6	0.00
17/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5736	6	5736	6	0.00
17/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5756	6	5756	6	0.00
17/07/2017	R210 On 01-February-18			Bond Future	190.00	190.0283	190.0039	190.0283	0.00
17/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/07/2017	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
17/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2356	2	2356	2	0.00
17/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2366	2	2366	2	0.00
17/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2376	2	2376	2	0.00
17/07/2017	R210 On 03-May-18			Bond Future	191.38	191.4001	191.3752	191.4001	0.00
17/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	75	0	75	0	0.00
17/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	65	0	65	0	0.00
17/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	85	0	85	0	0.00
17/07/2017	R212 On 03-August-17			Bond Future	147.51	147.5244	147.5084	147.5244	4,858.00
17/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5832	6	5832	6	0.00
17/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5852	6	5852	6	0.00
17/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5842	6	5842	6	0.00
17/07/2017	R212 On 02-November-17			Bond Future	150.35	150.3686	150.3523	150.3686	0.00
17/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2048	2	2048	2	0.00
17/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2058	2	2058	2	0.00
17/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2068	2	2068	2	0.00
17/07/2017	R212 On 01-February-18			Bond Future	151.25	151.2722	151.2532	151.2722	0.00
17/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3437	3	3437	3	0.00
17/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3447	3	3447	3	0.00
17/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3457	3	3457	3	0.00
17/07/2017	R212 On 03-May-18			Bond Future	154.29	154.3143	154.2948	154.3143	0.00
17/07/2017	R212 On 03-May-18	154.29	Call	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
17/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	15	0	15	0	0.00
17/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	5	0	5	0	0.00
17/07/2017	R213 On 03-August-17			Bond Future	9.27	85.5909	9.2653	85.5909	63,820.00
17/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1004	1	1004	1	0.00
17/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1043	1	1043	1	0.00
17/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1084	1	1084	1	0.00
17/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	545	1	545	1	0.00
17/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	520	1	520	1	0.00
17/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	572	1	572	1	0.00
17/07/2017	R213 On 02-November-17			Bond Future	9.31	83.6733	9.3138	83.6733	0.00
17/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2152	2	2152	2	0.00
17/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2084	2	2084	2	0.00
17/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2118	2	2118	2	0.00
17/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1911	2	1911	2	0.00
17/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1879	2	1879	2	0.00
17/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1848	2	1848	2	0.00
17/07/2017	R213 On 01-February-18			Bond Future	9.36	85.2941	9.3623	85.2941	0.00
17/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2899	3	2899	3	0.00
17/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2865	3	2865	3	0.00
17/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2831	3	2831	3	0.00
17/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2489	3	2489	3	0.00
17/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2459	3	2459	3	0.00
17/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2520	3	2520	3	0.00
17/07/2017	R213 On 03-May-18			Bond Future	9.41	83.4064	9.4068	83.4064	0.00
17/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	979	1	979	1	0.00
17/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	1105	1	1105	1	0.00
17/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	1042	1	1042	1	0.00
17/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-August-17			Bond Future	9.69	73.3775	9.6907	73.3775	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
17/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	349	0	349	0	0.00
17/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	369	0	369	0	0.00
17/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	389	0	389	0	0.00
17/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1576	2	1576	2	0.00
17/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1525	2	1525	2	0.00
17/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1627	2	1627	2	0.00
17/07/2017	R214 On 02-November-17			Bond Future	9.74	71.4806	9.7409	71.4806	0.00
17/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1670	2	1670	2	0.00
17/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1730	2	1730	2	0.00
17/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1700	2	1700	2	0.00
17/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2796	3	2796	3	0.00
17/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2714	3	2714	3	0.00
17/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2755	3	2755	3	0.00
17/07/2017	R214 On 01-February-18			Bond Future	9.79	72.8652	9.7912	72.8652	0.00
17/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3075	3	3075	3	0.00
17/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3039	3	3039	3	0.00
17/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3111	3	3111	3	0.00
17/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2843	3	2843	3	0.00
17/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2810	3	2810	3	0.00
17/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2778	3	2778	3	0.00
17/07/2017	R214 On 03-May-18			Bond Future	9.84	70.9887	9.8378	70.9887	0.00
17/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	955	1	955	1	0.00
17/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	889	1	889	1	0.00
17/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	1021	1	1021	1	0.00
17/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-August-17			Bond Future	9.76	93.9269	9.7612	93.9269	77,431.00
17/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	453	1	453	1	0.00
17/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	478	1	478	1	0.00
17/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	429	0	429	0	0.00
17/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2173	2	2173	2	0.00
17/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2107	2	2107	2	0.00
17/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2241	2	2241	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
17/07/2017	R248 On 02-November-17			Bond Future	9.81	91.2808	9.8135	91.2808	226.00
17/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2148	2	2148	2	0.00
17/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2186	2	2186	2	0.00
17/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2223	2	2223	2	0.00
17/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3691	4	3691	4	0.00
17/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3638	4	3638	4	0.00
17/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3586	4	3586	4	0.00
17/07/2017	R248 On 01-February-18			Bond Future	9.87	93.0489	9.8661	93.0489	0.00
17/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3905	4	3905	4	0.00
17/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3949	4	3949	4	0.00
17/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3993	4	3993	4	0.00
17/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3656	4	3656	4	0.00
17/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3614	4	3614	4	0.00
17/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3698	4	3698	4	0.00
17/07/2017	R248 On 03-May-18			Bond Future	9.91	90.4244	9.9149	90.4244	0.00
17/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	1148	1	1148	1	0.00
17/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	1315	1	1315	1	0.00
17/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	1232	1	1232	1	0.00
17/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00