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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
20/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	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
20/07/2017	2025 On 03-August-17			Bond Future	126.83	126.9332	126.8324	126.9332	2,414.00
20/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	7128	7	7128	7	0.00
20/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7148	7	7148	7	0.00
20/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	7138	7	7138	7	0.00
20/07/2017	2025 On 02-November-17			Bond Future	129.28	129.3789	129.2760	129.3789	0.00
20/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3694	4	3694	4	0.00
20/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3704	4	3704	4	0.00
20/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3684	4	3684	4	0.00
20/07/2017	2025 On 01-February-18			Bond Future	130.47	130.5734	130.4661	130.5734	0.00
20/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3424	3	3424	3	0.00
20/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3414	3	3414	3	0.00
20/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3434	3	3434	3	0.00
20/07/2017	2025 On 03-May-18			Bond Future	133.09	133.1979	133.0908	133.1979	0.00
20/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	119	0	119	0	0.00
20/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	129	0	129	0	0.00
20/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	109	0	109	0	0.00
20/07/2017	2029 On 03-August-17			Bond Future	98.52	98.5288	98.5187	98.5288	0.00
20/07/2017	2029 On 02-November-17			Bond Future	99.41	99.4198	99.4093	99.4198	1,370.00
20/07/2017	2029 On 01-February-18			Bond Future	101.36	101.3767	101.3641	101.3767	0.00
20/07/2017	2029 On 03-May-18			Bond Future	102.38	102.3859	102.3750	102.3859	0.00
20/07/2017	2030 On 03-August-17			Bond Future	9.11	91.3822	9.1075	91.3822	49,979.00
20/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1528	1	1528	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1596	1	1596	1	0.00
20/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1664	1	1664	1	0.00
20/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 02-November-17			Bond Future	9.15	93.1245	9.1505	93.1245	2.00
20/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1353	1	1353	1	0.00
20/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1420	1	1420	1	0.00
20/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1286	1	1286	1	0.00
20/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 01-February-18			Bond Future	9.19	90.9219	9.1927	90.9219	0.00
20/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	1252	1	1252	1	0.00
20/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	1186	1	1186	1	0.00
20/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	1319	1	1319	1	0.00
20/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 03-May-18			Bond Future	9.24	92.6958	9.2384	92.6958	0.00
20/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1652	1	1652	1	0.00
20/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1782	1	1782	1	0.00
20/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1717	1	1717	1	0.00
20/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2032 On 03-August-17			Bond Future	9.30	93.9067	9.3031	93.9067	30,117.00
20/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1333	1	1333	1	0.00
20/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1436	1	1436	1	0.00
20/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1384	1	1384	1	0.00
20/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	352	1	352	1	0.00
20/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	396	1	396	1	0.00
20/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	374	1	374	1	0.00
20/07/2017	2032 On 02-November-17			Bond Future	9.35	91.5393	9.3517	91.5393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2672	2	2672	2	0.00
20/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2755	2	2755	2	0.00
20/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2714	2	2714	2	0.00
20/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1707	2	1707	2	0.00
20/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1738	2	1738	2	0.00
20/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1676	2	1676	2	0.00
20/07/2017	2032 On 01-February-18			Bond Future	9.40	93.3111	9.3996	93.3111	0.00
20/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3499	3	3499	3	0.00
20/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3539	3	3539	3	0.00
20/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3579	3	3579	3	0.00
20/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2387	3	2387	3	0.00
20/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2356	3	2356	3	0.00
20/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2418	3	2418	3	0.00
20/07/2017	2032 On 03-May-18			Bond Future	9.45	90.9731	9.4466	90.9731	0.00
20/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4552	4	4552	4	0.00
20/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4592	4	4592	4	0.00
20/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4633	4	4633	4	0.00
20/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2737	3	2737	3	0.00
20/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2765	3	2765	3	0.00
20/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2708	3	2708	3	0.00
20/07/2017	2033 On 03-August-17			Bond Future	103.03	103.0428	103.0320	103.0428	6,534.00
20/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	10088	10	10088	10	0.00
20/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	10098	10	10098	10	0.00
20/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	10108	10	10108	10	0.00
20/07/2017	2033 On 02-November-17			Bond Future	103.94	103.9557	103.9447	103.9557	0.00
20/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	6135	6	6135	6	0.00
20/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	6145	6	6145	6	0.00
20/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	6125	6	6125	6	0.00

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20/07/2017	2033 On 01-February-18			Bond Future	105.99	106.0019	105.9887	106.0019	0.00
20/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3651	4	3651	4	0.00
20/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3671	4	3671	4	0.00
20/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3661	4	3661	4	0.00
20/07/2017	2033 On 03-May-18			Bond Future	107.02	107.0333	107.0217	107.0333	0.00
20/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	668	1	668	1	0.00
20/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	678	1	678	1	0.00
20/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	688	1	688	1	0.00
20/07/2017	2037 On 03-August-17			Bond Future	9.61	89.8888	9.6135	89.8888	66,825.00
20/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	752	1	752	1	0.00
20/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	716	1	716	1	0.00
20/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	681	0	681	0	0.00
20/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1067	1	1067	1	0.00
20/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1022	1	1022	1	0.00
20/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1113	1	1113	1	0.00
20/07/2017	2037 On 02-November-17			Bond Future	9.66	91.6026	9.6634	91.6026	233.00
20/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2464	2	2464	2	0.00
20/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2424	2	2424	2	0.00
20/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2504	2	2504	2	0.00
20/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2451	3	2451	3	0.00
20/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2491	3	2491	3	0.00
20/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2531	3	2531	3	0.00
20/07/2017	2037 On 01-February-18			Bond Future	9.71	89.1203	9.7132	89.1203	0.00
20/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3769	3	3769	3	0.00
20/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3727	3	3727	3	0.00
20/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3811	3	3811	3	0.00
20/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	2932	3	2932	3	0.00
20/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	2897	3	2897	3	0.00

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20/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	2968	3	2968	3	0.00
20/07/2017	2037 On 03-May-18			Bond Future	9.77	90.8590	9.7660	90.8590	0.00
20/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4913	5	4913	5	0.00
20/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4999	5	4999	5	0.00
20/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4956	5	4956	5	0.00
20/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3342	4	3342	4	0.00
20/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3275	4	3275	4	0.00
20/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3308	4	3308	4	0.00
20/07/2017	2038 On 03-August-17			Bond Future	126.73	126.3281	126.7256	126.3281	22,707.00
20/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14444	15	14444	15	0.00
20/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14454	15	14454	15	0.00
20/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14434	15	14434	15	0.00
20/07/2017	2038 On 02-November-17			Bond Future	129.17	128.7621	129.1672	128.7621	0.00
20/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7643	8	7643	8	0.00
20/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7633	8	7633	8	0.00
20/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	7653	8	7653	8	0.00
20/07/2017	2038 On 01-February-18			Bond Future	130.19	129.7753	130.1862	129.7753	0.00
20/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	6744	7	6744	7	0.00
20/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	6754	7	6754	7	0.00
20/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	6764	7	6764	7	0.00
20/07/2017	2038 On 03-May-18			Bond Future	132.81	132.3838	132.8052	132.3838	0.00
20/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	515	0	515	0	0.00
20/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	525	0	525	0	0.00
20/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	535	0	535	0	0.00
20/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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20/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2040 On 03-August-17			Bond Future	9.74	92.9386	9.7387	92.9386	14,239.00
20/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	504	0	504	0	0.00
20/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	532	0	532	0	0.00
20/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	562	0	562	0	0.00
20/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1558	2	1558	2	0.00
20/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1501	2	1501	2	0.00
20/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1617	2	1617	2	0.00
20/07/2017	2040 On 02-November-17			Bond Future	9.79	94.7105	9.7907	94.7105	0.00
20/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2158	2	2158	2	0.00
20/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2120	2	2120	2	0.00
20/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2195	2	2195	2	0.00
20/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3227	4	3227	4	0.00
20/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3276	4	3276	4	0.00
20/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3325	4	3325	4	0.00
20/07/2017	2040 On 01-February-18			Bond Future	9.84	92.0380	9.8426	92.0380	0.00
20/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3751	3	3751	3	0.00
20/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3836	4	3836	4	0.00
20/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3793	3	3793	3	0.00
20/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3522	4	3522	4	0.00
20/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3481	4	3481	4	0.00
20/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3440	4	3440	4	0.00
20/07/2017	2040 On 03-May-18			Bond Future	9.90	93.8336	9.8974	93.8336	0.00
20/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	5102	5	5102	5	0.00
20/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	5191	5	5191	5	0.00
20/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	5146	5	5146	5	0.00
20/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	3769	4	3769	4	0.00
20/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	3732	4	3732	4	0.00
20/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	3696	4	3696	4	0.00
20/07/2017	2044 On 03-August-17			Bond Future	9.77	90.0270	9.7735	90.0270	24,068.00
20/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	472	0	472	0	0.00
20/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	445	0	445	0	0.00
20/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	499	0	499	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	1788	2	1788	2	0.00
20/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1665	2	1665	2	0.00
20/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1726	2	1726	2	0.00
20/07/2017	2044 On 02-November-17			Bond Future	9.82	91.7435	9.8242	91.7435	200.00
20/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2072	2	2072	2	0.00
20/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2146	2	2146	2	0.00
20/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2109	2	2109	2	0.00
20/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3496	4	3496	4	0.00
20/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3445	4	3445	4	0.00
20/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3395	4	3395	4	0.00
20/07/2017	2044 On 01-February-18			Bond Future	9.87	89.1387	9.8749	89.1387	0.00
20/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3801	4	3801	4	0.00
20/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3843	4	3843	4	0.00
20/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3758	3	3758	3	0.00
20/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3588	4	3588	4	0.00
20/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3547	4	3547	4	0.00
20/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3630	4	3630	4	0.00
20/07/2017	2044 On 03-May-18			Bond Future	9.93	90.8777	9.9281	90.8777	0.00
20/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	5266	5	5266	5	0.00
20/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	5221	5	5221	5	0.00
20/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	5176	5	5176	5	0.00
20/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	3799	4	3799	4	0.00
20/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	3836	4	3836	4	0.00
20/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	3762	4	3762	4	0.00
20/07/2017	2046 On 03-August-17			Bond Future	123.63	123.6451	123.6322	123.6451	23,901.00
20/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17558	18	17558	18	0.00
20/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17538	18	17538	18	0.00
20/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17548	18	17548	18	0.00
20/07/2017	2046 On 02-November-17			Bond Future	124.43	124.4446	124.4311	124.4446	0.00
20/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11879	12	11879	12	0.00
20/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11869	12	11869	12	0.00
20/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11889	12	11889	12	0.00
20/07/2017	2046 On 01-February-18			Bond Future	126.88	126.8940	126.8781	126.8940	0.00
20/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	6022	6	6022	6	0.00
20/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	6032	6	6032	6	0.00
20/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	6042	6	6042	6	0.00
20/07/2017	2046 On 03-May-18			Bond Future	127.81	127.8285	127.8147	127.8285	0.00
20/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	115	0	115	0	0.00
20/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	125	0	125	0	0.00
20/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	135	0	135	0	0.00
20/07/2017	2050 On 03-August-17			Bond Future	130.30	130.0194	130.2975	130.0194	26,041.00
20/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18923	19	18923	19	0.00
20/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18943	19	18943	19	0.00
20/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18933	19	18933	19	0.00
20/07/2017	2050 On 02-November-17			Bond Future	132.81	132.5245	132.8080	132.5245	0.00
20/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11842	12	11842	12	0.00
20/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11852	12	11852	12	0.00
20/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11862	12	11862	12	0.00
20/07/2017	2050 On 01-February-18			Bond Future	133.73	133.4413	133.7278	133.4413	0.00
20/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6512	7	6512	7	0.00
20/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6522	7	6522	7	0.00
20/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6502	7	6502	7	0.00
20/07/2017	2050 On 03-May-18			Bond Future	136.42	136.1233	136.4181	136.1233	0.00
20/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	808	1	808	1	0.00
20/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	798	1	798	1	0.00
20/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	788	0	788	0	0.00
20/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
20/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
20/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	AL37 On 03-August-17			Index Future	547.94	544.8170	547.9370	544.8170	0.00
20/07/2017	AL37 On 02-November-17			Index Future	558.38	555.2040	558.3840	555.2040	0.00
20/07/2017	AL37 On 01-February-18			Index Future	569.19	565.9510	569.1850	565.9510	0.00
20/07/2017	AL37 On 03-May-18			Index Future	580.30	576.9970	580.3020	576.9970	0.00
20/07/2017	AL7T On 03-August-17			Index Future	631.09	627.2580	631.0930	627.2580	0.00
20/07/2017	AL7T On 02-November-17			Index Future	643.13	639.2170	643.1250	639.2170	0.00
20/07/2017	AL7T On 01-February-18			Index Future	655.57	651.5900	655.5650	651.5900	0.00
20/07/2017	AL7T On 03-May-18			Index Future	668.37	664.3070	668.3690	664.3070	0.00
20/07/2017	ALBI On 03-August-17			Index Future	566.94	563.6550	566.9440	563.6550	596.00
20/07/2017	ALBI On 02-November-17			Index Future	577.75	574.4020	577.7530	574.4020	0.00
20/07/2017	ALBI On 01-February-18			Index Future	588.93	585.5200	588.9290	585.5200	0.00
20/07/2017	ALBI On 03-May-18			Index Future	600.43	596.9480	600.4310	596.9480	0.00
20/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2017	EL28 On 03-August-17			Bond Future	127.23	127.2451	127.2340	127.2451	0.00
20/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7936	8	7936	8	0.00
20/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7926	8	7926	8	0.00
20/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7946	8	7946	8	0.00
20/07/2017	EL28 On 02-November-17			Bond Future	127.94	127.9530	127.9415	127.9530	0.00
20/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5928	6	5928	6	0.00
20/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5938	6	5938	6	0.00
20/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5948	6	5948	6	0.00
20/07/2017	EL28 On 01-February-18			Bond Future	130.46	130.4716	130.4575	130.4716	0.00
20/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1833	2	1833	2	0.00
20/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1853	2	1853	2	0.00
20/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1843	2	1843	2	0.00
20/07/2017	EL28 On 03-May-18			Bond Future	133.08	133.0940	133.0819	133.0940	0.00
20/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	108	0	108	0	0.00
20/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	118	0	118	0	0.00
20/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	98	0	98	0	0.00
20/07/2017	ES33 On 03-August-17			Bond Future	10.71	78.1384	10.7143	78.1384	9,466.00
20/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1151	2	1151	2	0.00
20/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1087	1	1087	1	0.00
20/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1024	1	1024	1	0.00
20/07/2017	ES33 On 02-November-17			Bond Future	10.81	75.8366	10.8059	75.8366	0.00
20/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	833	1	833	1	0.00
20/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	771	1	771	1	0.00
20/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	895	1	895	1	0.00
20/07/2017	ES33 On 01-February-18			Bond Future	10.90	77.3045	10.9004	77.3045	0.00
20/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	534	0	534	0	0.00
20/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	593	0	593	0	0.00
20/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	652	0	652	0	0.00
20/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-May-18			Bond Future	10.99	75.0193	10.9928	75.0193	0.00
20/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1266	1	1266	1	0.00
20/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1323	1	1323	1	0.00
20/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1208	1	1208	1	0.00
20/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/07/2017	ES42 On 03-August-17			Bond Future	10.93	81.3594	10.9344	81.3594	7,957.00
20/07/2017	ES42 On 02-November-17			Bond Future	11.03	78.6490	11.0256	78.6490	0.00
20/07/2017	ES42 On 01-February-18			Bond Future	11.12	80.1713	11.1166	80.1713	0.00
20/07/2017	ES42 On 03-May-18			Bond Future	11.21	77.4737	11.2104	77.4737	0.00
20/07/2017	GOVI On 03-August-17			GOVI	565.70	562.3300	565.6950	562.3300	414.00
20/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	46050	1	46050	1	0.00
20/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	45850	1	45850	1	0.00
20/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	45950	1	45950	1	0.00
20/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 02-November-17			GOVI	576.48	573.0520	576.4800	573.0520	74.00
20/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	40400	1	40400	1	0.00
20/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	40300	1	40300	1	0.00
20/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	40200	1	40200	1	0.00
20/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 01-February-18			GOVI	587.63	584.1440	587.6310	584.1440	0.00
20/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	66010	3	66010	3	0.00
20/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	65910	3	65910	3	0.00
20/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	66110	3	66110	3	0.00
20/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 03-May-18			GOVI	599.11	595.5450	599.1080	595.5450	0.00
20/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	88180	5	88180	5	0.00
20/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	88380	5	88380	5	0.00
20/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	88280	5	88280	5	0.00
20/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2017	IGOV On 03-August-17			Index Future	245.38	245.3780	245.3760	245.3780	1,243.00
20/07/2017	IGOV On 02-November-17			Index Future	250.10	250.1060	250.1030	250.1060	0.00
20/07/2017	IGOV On 01-February-18			Index Future	255.02	255.0280	255.0210	255.0280	0.00
20/07/2017	IGOV On 03-May-18			Index Future	260.15	260.1540	260.1520	260.1540	0.00
20/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
20/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
20/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
20/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.78	99.8241	99.7794	99.8241	0.00
20/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.66	99.7563	99.6647	99.7563	0.00
20/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.74	99.8808	99.7361	99.8808	0.00
20/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.82	99.9922	99.8189	99.9922	0.00
20/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.81	99.8519	99.8084	99.8519	0.00
20/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.94	99.0362	98.9443	99.0362	0.00
20/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.43	98.5712	98.4281	98.5712	0.00
20/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.29	98.4602	98.2855	98.4602	0.00
20/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.58	98.7900	98.5800	98.7900	0.00
20/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.90	99.1480	98.8971	99.1480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.20	99.4933	99.1997	99.4933	0.00
20/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.54	99.8681	99.5443	99.8681	0.00
20/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.63	95.9938	95.6305	95.9938	0.00
20/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.86	95.2218	94.8556	95.2218	0.00
20/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.05	94.4193	94.0479	94.4193	0.00
20/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.20	94.5826	94.2028	94.5826	0.00
20/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.37	96.7590	96.3745	96.7590	51.00
20/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.49	96.8824	96.4888	96.8824	0.00
20/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.66	98.0614	97.6586	98.0614	0.00
20/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.85	100.2563	99.8491	100.2563	0.00
20/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.44	94.9373	94.4364	94.9373	0.00
20/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.45	91.9507	91.4460	91.9507	0.00
20/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.20	90.7041	90.1994	90.7041	0.00
20/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.36	92.8624	92.3640	92.8624	0.00
20/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.16	96.6433	96.1566	96.6433	0.00
20/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.73	95.2264	94.7322	95.2264	0.00
20/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.81	97.2973	96.8056	97.2973	0.00
20/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.53	101.0164	100.5339	101.0164	0.00
20/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
20/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
20/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
20/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
20/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.02	7.2900	7.0200	7.2900	0.00
20/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
20/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
20/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
20/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
20/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
20/07/2017	R023 On 03-August-17			Bond Future	7.89	102.1067	7.8874	102.1067	38,422.00
20/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3004	2	3004	2	0.00
20/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3088	2	3088	2	0.00
20/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3046	2	3046	2	0.00
20/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R023 On 02-November-17			Bond Future	7.90	100.1233	7.8988	100.1233	1,440.00
20/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2930	2	2930	2	0.00
20/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3002	2	3002	2	0.00
20/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2966	2	2966	2	0.00
20/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	159	0	159	0	0.00
20/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	154	0	154	0	0.00
20/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	164	0	164	0	0.00
20/07/2017	R023 On 01-February-18			Bond Future	7.91	102.0613	7.9067	102.0613	0.00
20/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2361	2	2361	2	0.00
20/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2390	2	2390	2	0.00
20/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2333	2	2333	2	0.00
20/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	689	1	689	1	0.00
20/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	677	1	677	1	0.00
20/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	701	1	701	1	0.00
20/07/2017	R023 On 03-May-18			Bond Future	7.90	100.1204	7.9046	100.1204	0.00
20/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2423	2	2423	2	0.00
20/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2474	2	2474	2	0.00
20/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2448	2	2448	2	0.00
20/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	1001	1	1001	1	0.00
20/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	974	1	974	1	0.00
20/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	988	1	988	1	0.00
20/07/2017	R035 On 03-August-17			Bond Future	9.53	97.8192	9.5285	97.8192	11,141.00
20/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	231	1	231	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	69	1	69	1	0.00
20/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	150	1	150	1	0.00
20/07/2017	R035 On 02-November-17			Bond Future	9.58	95.1836	9.5819	95.1836	0.00
20/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	145	0	145	0	0.00
20/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	224	0	224	0	0.00
20/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	65	0	65	0	0.00
20/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 01-February-18			Bond Future	9.64	97.0259	9.6358	97.0259	0.00
20/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	740	0	740	0	0.00
20/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	896	0	896	0	0.00
20/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	818	0	818	0	0.00
20/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-May-18			Bond Future	9.69	94.4158	9.6854	94.4158	0.00
20/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1654	1	1654	1	0.00
20/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1577	1	1577	1	0.00
20/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1729	1	1729	1	0.00
20/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R186 On 03-August-17			Bond Future	8.55	113.0552	8.5510	113.0552	137,209.00
20/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6279	6	6279	6	0.00
20/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2423	2	2423	2	0.00
20/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5319	5	5319	5	0.00
20/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1549	1	1549	1	0.00
20/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2485	2	2485	2	0.00
20/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2610	2	2610	2	0.00
20/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2119	2	2119	2	0.00
20/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2547	2	2547	2	0.00
20/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1827	1	1827	1	0.00
20/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	1053	1	1053	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3054	2	3054	2	0.00
20/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	52	0	52	0	0.00
20/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	192	0	192	0	3,654.00
20/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	57	0	57	0	0.00
20/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
20/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
20/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	132	0	132	0	7,100.00
20/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	374	1	374	1	2,500.00
20/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	22	0	22	0	0.00
20/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	44	0	44	0	0.00
20/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	88	0	88	0	733.00
20/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	48	0	48	0	0.00
20/07/2017	R186 On 02-November-17			Bond Future	8.58	115.2107	8.5843	115.2107	4,650.00
20/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2961	3	2961	3	0.00
20/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	3050	3	3050	3	0.00
20/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	3006	3	3006	3	0.00
20/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3512	3	3512	3	0.00
20/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	954	1	954	1	0.00
20/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	996	1	996	1	0.00
20/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	763	1	763	1	5,000.00
20/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	974	1	974	1	0.00
20/07/2017	R186 On 01-February-18			Bond Future	8.62	112.1381	8.6159	112.1381	0.00
20/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3737	3	3737	3	0.00
20/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3820	3	3820	3	0.00
20/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3778	3	3778	3	0.00
20/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1505	2	1505	2	0.00
20/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1482	2	1482	2	0.00
20/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1460	2	1460	2	0.00
20/07/2017	R186 On 03-May-18			Bond Future	8.65	114.3261	8.6472	114.3261	0.00
20/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3890	3	3890	3	0.00
20/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3966	4	3966	4	0.00
20/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3928	4	3928	4	0.00
20/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2194	3	2194	3	0.00
20/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2169	2	2169	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2219	3	2219	3	0.00
20/07/2017	R197 On 03-August-17			Bond Future	293.68	293.5483	293.6774	293.5483	950.00
20/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14373	15	14373	15	0.00
20/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14383	15	14383	15	0.00
20/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14393	15	14393	15	0.00
20/07/2017	R197 On 02-November-17			Bond Future	299.34	299.2042	299.3356	299.2042	1,400.00
20/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5824	6	5824	6	0.00
20/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5834	6	5834	6	0.00
20/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5814	6	5814	6	0.00
20/07/2017	R197 On 01-February-18			Bond Future	298.17	298.0406	298.1690	298.0406	0.00
20/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3511	4	3511	4	0.00
20/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3501	4	3501	4	0.00
20/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3491	4	3491	4	0.00
20/07/2017	R197 On 03-May-18			Bond Future	304.17	304.0312	304.1676	304.0312	0.00
20/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	272	0	272	0	0.00
20/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	282	0	282	0	0.00
20/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	292	0	292	0	0.00
20/07/2017	R202 On 03-August-17			Bond Future	235.91	236.5366	235.9140	236.5366	30,581.00
20/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	22446	22	22446	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	22456	22	22456	22	0.00
20/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	22436	22	22436	22	0.00
20/07/2017	R202 On 02-November-17			Bond Future	240.46	241.0942	240.4592	241.0942	373.00
20/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	13431	13	13431	13	0.00
20/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	13441	13	13441	13	0.00
20/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	13451	13	13451	13	0.00
20/07/2017	R202 On 01-February-18			Bond Future	241.44	242.0934	241.4416	242.0934	0.00
20/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	7628	7	7628	7	0.00
20/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	7638	7	7638	7	0.00
20/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	7618	7	7618	7	0.00
20/07/2017	R202 On 03-May-18			Bond Future	246.30	246.9595	246.2990	246.9595	0.00
20/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	1181	1	1181	1	0.00
20/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	1171	1	1171	1	0.00
20/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	1191	1	1191	1	0.00
20/07/2017	R203 On 03-August-17			Bond Future	7.10	103.3336	7.1000	103.3336	0.00
20/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	239	0	239	0	0.00
20/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	237	0	237	0	0.00
20/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	238	0	238	0	0.00
20/07/2017	R204 On 03-August-17			Bond Future	7.19	101.8029	7.1893	101.8029	42,165.00
20/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	721	0	721	0	0.00
20/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	747	0	747	0	0.00
20/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	734	0	734	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R204 On 02-November-17			Bond Future	7.06	103.7439	7.0604	103.7439	0.00
20/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	744	0	744	0	0.00
20/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	723	0	723	0	0.00
20/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	734	0	734	0	0.00
20/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	1	0	1	0	0.00
20/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	1	0	1	0	0.00
20/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	1	0	1	0	0.00
20/07/2017	R204 On 01-February-18			Bond Future	6.83	101.7119	6.8306	101.7119	0.00
20/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	427	0	427	0	0.00
20/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	440	0	440	0	0.00
20/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	433	0	433	0	0.00
20/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	74	0	74	0	0.00
20/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	72	0	72	0	0.00
20/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	76	0	76	0	0.00
20/07/2017	R204 On 03-May-18			Bond Future	6.39	103.6966	6.3933	103.6966	0.00
20/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	462	0	462	0	0.00
20/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	473	0	473	0	0.00
20/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	468	0	468	0	0.00
20/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	48	0	48	0	0.00
20/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	47	0	47	0	0.00
20/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	46	0	46	0	0.00
20/07/2017	R207 On 03-August-17			Bond Future	7.33	99.9003	7.3304	99.9003	46,581.00
20/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1862	1	1862	1	51.00
20/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2310	2	2310	2	0.00
20/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2289	2	2289	2	0.00
20/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2331	2	2331	2	0.00
20/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R207 On 02-November-17			Bond Future	7.27	101.8050	7.2748	101.8050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1499	1	1499	1	0.00
20/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1537	1	1537	1	0.00
20/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1518	1	1518	1	0.00
20/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	10	0	10	0	0.00
20/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	9	0	9	0	0.00
20/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	10	0	10	0	0.00
20/07/2017	R207 On 01-February-18			Bond Future	7.19	100.1336	7.1926	100.1336	0.00
20/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	904	1	904	1	0.00
20/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	918	1	918	1	0.00
20/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	931	1	931	1	0.00
20/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	177	0	177	0	0.00
20/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	182	0	182	0	0.00
20/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	173	0	173	0	0.00
20/07/2017	R207 On 03-May-18			Bond Future	7.09	102.0874	7.0897	102.0874	0.00
20/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	984	1	984	1	0.00
20/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	972	1	972	1	0.00
20/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	961	1	961	1	0.00
20/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	222	0	222	0	0.00
20/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	226	0	226	0	0.00
20/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	218	0	218	0	0.00
20/07/2017	R208 On 03-August-17			Bond Future	7.48	99.5961	7.4840	99.5961	36,906.00
20/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2488	2	2488	2	0.00
20/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2547	2	2547	2	0.00
20/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2518	2	2518	2	0.00
20/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
20/07/2017	R208 On 02-November-17			Bond Future	7.46	98.0932	7.4642	98.0932	0.00
20/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2097	2	2097	2	0.00
20/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2151	2	2151	2	0.00
20/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2124	2	2124	2	0.00
20/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	36	0	36	0	0.00
20/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	35	0	35	0	0.00
20/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	38	0	38	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R208 On 01-February-18			Bond Future	7.43	99.9918	7.4334	99.9918	0.00
20/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1451	1	1451	1	0.00
20/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1412	1	1412	1	0.00
20/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1432	1	1432	1	0.00
20/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	337	1	337	1	0.00
20/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	329	0	329	0	0.00
20/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	322	0	322	0	0.00
20/07/2017	R208 On 03-May-18			Bond Future	7.39	98.5405	7.3883	98.5405	0.00
20/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1474	1	1474	1	0.00
20/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1456	1	1456	1	0.00
20/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1439	1	1439	1	0.00
20/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	475	1	475	1	0.00
20/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	467	1	467	1	0.00
20/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	460	1	460	1	0.00
20/07/2017	R209 On 03-August-17			Bond Future	9.50	73.6277	9.4977	73.6277	74,564.00
20/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	541	0	541	0	0.00
20/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	570	0	570	0	0.00
20/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	513	0	513	0	0.00
20/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	894	1	894	1	0.00
20/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	934	1	934	1	0.00
20/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	974	1	974	1	0.00
20/07/2017	R209 On 02-November-17			Bond Future	9.54	71.8816	9.5445	71.8816	800.00
20/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3847	4	3847	4	0.00
20/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2784	3	2784	3	0.00
20/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1950	2	1950	2	0.00
20/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	2016	2	2016	2	0.00
20/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1983	2	1983	2	0.00
20/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	675	1	675	1	4,100.00
20/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	89	0	89	0	2,800.00
20/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6840	6	6840	6	0.00
20/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	245	0	245	0	1,300.00
20/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4476	5	4476	5	0.00
20/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	882	1	882	1	3,360.00
20/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9231	10	9231	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2115	2	2115	2	0.00
20/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2046	2	2046	2	0.00
20/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1423	2	1423	2	6,500.00
20/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2080	2	2080	2	0.00
20/07/2017	R209 On 01-February-18			Bond Future	9.59	73.2729	9.5904	73.2729	0.00
20/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3169	3	3169	3	0.00
20/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3204	3	3204	3	0.00
20/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3240	3	3240	3	0.00
20/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2320	3	2320	3	0.00
20/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2379	3	2379	3	0.00
20/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2349	3	2349	3	0.00
20/07/2017	R209 On 03-May-18			Bond Future	9.64	71.5521	9.6355	71.5521	0.00
20/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	4135	4	4135	4	0.00
20/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	4062	4	4062	4	0.00
20/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	4099	4	4099	4	0.00
20/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2732	3	2732	3	0.00
20/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2676	3	2676	3	0.00
20/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2704	3	2704	3	0.00
20/07/2017	R210 On 03-August-17			Bond Future	185.06	185.0843	185.0646	185.0843	1,675.00
20/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11225	11	11225	11	0.00
20/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11235	11	11235	11	0.00
20/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11215	11	11215	11	0.00
20/07/2017	R210 On 02-November-17			Bond Future	186.23	186.2508	186.2305	186.2508	699.00
20/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5850	6	5850	6	0.00
20/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5840	6	5840	6	0.00
20/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5860	6	5860	6	0.00
20/07/2017	R210 On 01-February-18			Bond Future	189.89	189.9169	189.8926	189.9169	0.00
20/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2467	2	2467	2	0.00
20/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2477	2	2477	2	0.00
20/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2487	2	2487	2	0.00
20/07/2017	R210 On 03-May-18			Bond Future	191.26	191.2845	191.2632	191.2845	0.00
20/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	187	0	187	0	0.00
20/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	177	0	177	0	0.00
20/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	197	0	197	0	0.00
20/07/2017	R212 On 03-August-17			Bond Future	147.43	147.4448	147.4296	147.4448	3,258.00
20/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5910	6	5910	6	0.00
20/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5930	6	5930	6	0.00
20/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5920	6	5920	6	0.00
20/07/2017	R212 On 02-November-17			Bond Future	150.27	150.2857	150.2701	150.2857	1,600.00
20/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2130	2	2130	2	0.00
20/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2140	2	2140	2	0.00
20/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2150	2	2150	2	0.00
20/07/2017	R212 On 01-February-18			Bond Future	151.16	151.1837	151.1649	151.1837	0.00
20/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3525	4	3525	4	0.00
20/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3535	4	3535	4	0.00
20/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3545	4	3545	4	0.00
20/07/2017	R212 On 03-May-18			Bond Future	154.21	154.2224	154.2061	154.2224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
20/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	74	0	74	0	0.00
20/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	84	0	84	0	0.00
20/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	94	0	94	0	0.00
20/07/2017	R213 On 03-August-17			Bond Future	9.18	85.7090	9.1823	85.7090	63,820.00
20/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1300	1	1300	1	0.00
20/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1348	1	1348	1	0.00
20/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1397	1	1397	1	0.00
20/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	292	1	292	1	0.00
20/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	274	0	274	0	0.00
20/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	310	1	310	1	0.00
20/07/2017	R213 On 02-November-17			Bond Future	9.23	83.7933	9.2281	83.7933	0.00
20/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2407	2	2407	2	0.00
20/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2332	2	2332	2	0.00
20/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2370	2	2370	2	0.00
20/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1590	2	1590	2	0.00
20/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1562	2	1562	2	0.00
20/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1534	2	1534	2	0.00
20/07/2017	R213 On 01-February-18			Bond Future	9.27	85.4152	9.2741	85.4152	0.00
20/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	3184	3	3184	3	0.00
20/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	3148	3	3148	3	0.00
20/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	3112	3	3112	3	0.00
20/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2195	2	2195	2	0.00
20/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2166	2	2166	2	0.00
20/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2223	3	2223	3	0.00
20/07/2017	R213 On 03-May-18			Bond Future	9.32	83.5300	9.3156	83.5300	0.00
20/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	4057	4	4057	4	0.00
20/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	4131	4	4131	4	0.00
20/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	4094	4	4094	4	0.00
20/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2461	3	2461	3	0.00
20/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2488	3	2488	3	0.00
20/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2435	3	2435	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R214 On 03-August-17			Bond Future	9.67	73.2217	9.6679	73.2217	37,026.00
20/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	321	0	321	0	0.00
20/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	341	0	341	0	0.00
20/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	362	0	362	0	0.00
20/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1388	2	1388	2	0.00
20/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1338	2	1338	2	0.00
20/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1440	2	1440	2	0.00
20/07/2017	R214 On 02-November-17			Bond Future	9.72	71.3215	9.7174	71.3215	0.00
20/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1705	2	1705	2	0.00
20/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1766	2	1766	2	0.00
20/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1735	2	1735	2	0.00
20/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2669	3	2669	3	0.00
20/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2589	3	2589	3	0.00
20/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2629	3	2629	3	0.00
20/07/2017	R214 On 01-February-18			Bond Future	9.77	72.7020	9.7673	72.7020	0.00
20/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3097	3	3097	3	0.00
20/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3061	3	3061	3	0.00
20/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3132	3	3132	3	0.00
20/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2700	3	2700	3	0.00
20/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2668	3	2668	3	0.00
20/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2636	3	2636	3	0.00
20/07/2017	R214 On 03-May-18			Bond Future	9.81	70.8223	9.8131	70.8223	0.00
20/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	4132	4	4132	4	0.00
20/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	4096	4	4096	4	0.00
20/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	4168	4	4168	4	0.00
20/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	2979	3	2979	3	0.00
20/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3009	3	3009	3	0.00
20/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3039	3	3039	3	0.00
20/07/2017	R248 On 03-August-17			Bond Future	9.74	93.6860	9.7382	93.6860	77,388.00
20/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	420	0	420	0	0.00
20/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	445	0	445	0	0.00
20/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	395	0	395	0	0.00
20/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	1936	2	1936	2	0.00
20/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	1870	2	1870	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2003	2	2003	2	0.00
20/07/2017	R248 On 02-November-17			Bond Future	9.79	91.0350	9.7899	91.0350	226.00
20/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2185	2	2185	2	0.00
20/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2223	2	2223	2	0.00
20/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2261	2	2261	2	0.00
20/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3521	4	3521	4	0.00
20/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3469	4	3469	4	0.00
20/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3417	4	3417	4	0.00
20/07/2017	R248 On 01-February-18			Bond Future	9.84	92.7971	9.8420	92.7971	0.00
20/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	4004	4	4004	4	0.00
20/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	4049	4	4049	4	0.00
20/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	4094	4	4094	4	0.00
20/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3547	4	3547	4	0.00
20/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3505	4	3505	4	0.00
20/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3588	4	3588	4	0.00
20/07/2017	R248 On 03-May-18			Bond Future	9.89	90.1677	9.8900	90.1677	0.00
20/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	5310	5	5310	5	0.00
20/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	5402	5	5402	5	0.00
20/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	5356	5	5356	5	0.00
20/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	3910	4	3910	4	0.00
20/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	3872	4	3872	4	0.00
20/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	3948	4	3948	4	0.00