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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
28/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	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
28/07/2017	2025 On 03-August-17			Bond Future	127.48	127.4798	127.4751	127.4798	2,414.00
28/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6485	6	6485	6	0.00
28/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6505	7	6505	7	0.00
28/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6495	6	6495	6	0.00
28/07/2017	2025 On 02-November-17			Bond Future	129.87	129.8781	129.8726	129.8781	1,877.00
28/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3097	3	3097	3	0.00
28/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3107	3	3107	3	0.00
28/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3087	3	3087	3	0.00
28/07/2017	2025 On 01-February-18			Bond Future	130.99	130.9944	130.9892	130.9944	0.00
28/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2901	3	2901	3	0.00
28/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2891	3	2891	3	0.00
28/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2911	3	2911	3	0.00
28/07/2017	2025 On 03-May-18			Bond Future	133.52	133.5260	133.5193	133.5260	0.00
28/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	319	0	319	0	0.00
28/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	299	0	299	0	0.00
28/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	309	0	309	0	0.00
28/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2029 On 03-August-17			Bond Future	99.46	99.2551	99.4558	99.2551	0.00
28/07/2017	2029 On 02-November-17			Bond Future	100.32	100.1151	100.3190	100.1151	1,370.00
28/07/2017	2029 On 01-February-18			Bond Future	102.23	102.0178	102.2259	102.0178	0.00
28/07/2017	2029 On 03-May-18			Bond Future	103.17	102.9614	103.1724	102.9614	0.00
28/07/2017	2030 On 03-August-17			Bond Future	9.15	92.1051	9.1537	92.1051	39,796.00
28/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1208	2	1208	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
28/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1276	2	1276	2	0.00
28/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1344	2	1344	2	0.00
28/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 02-November-17			Bond Future	9.21	93.8017	9.2069	93.8017	18,846.00
28/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	968	1	968	1	0.00
28/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1035	1	1035	1	0.00
28/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	900	1	900	1	0.00
28/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 01-February-18			Bond Future	9.26	91.5388	9.2617	91.5388	0.00
28/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	788	1	788	1	0.00
28/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	722	1	722	1	0.00
28/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	854	1	854	1	0.00
28/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 03-May-18			Bond Future	9.32	93.2598	9.3201	93.2598	0.00
28/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1111	2	1111	2	0.00
28/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1241	2	1241	2	0.00
28/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1176	2	1176	2	0.00
28/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2032 On 03-August-17			Bond Future	9.36	94.5318	9.3640	94.5318	14,287.00
28/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	885	1	885	1	0.00
28/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	787	1	787	1	0.00
28/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	836	1	836	1	0.00
28/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	254	0	254	0	0.00
28/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	302	0	302	0	0.00
28/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	277	0	277	0	0.00
28/07/2017	2032 On 02-November-17			Bond Future	9.42	92.1163	9.4229	92.1163	24,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2298	3	2298	3	0.00
28/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2376	3	2376	3	0.00
28/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2337	3	2337	3	0.00
28/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1851	2	1851	2	0.00
28/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1884	2	1884	2	0.00
28/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1818	2	1818	2	0.00
28/07/2017	2032 On 01-February-18			Bond Future	9.48	93.8268	9.4829	93.8268	0.00
28/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3110	3	3110	3	0.00
28/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3148	3	3148	3	0.00
28/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3187	3	3187	3	0.00
28/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2598	2	2598	2	0.00
28/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2565	2	2565	2	0.00
28/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2630	2	2630	2	0.00
28/07/2017	2032 On 03-May-18			Bond Future	9.54	91.4336	9.5424	91.4336	0.00
28/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4125	4	4125	4	0.00
28/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4165	4	4165	4	0.00
28/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4204	4	4204	4	0.00
28/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2990	3	2990	3	0.00
28/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	3020	3	3020	3	0.00
28/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2960	3	2960	3	0.00
28/07/2017	2033 On 03-August-17			Bond Future	104.04	103.9063	104.0395	103.9063	6,133.00
28/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9080	9	9080	9	0.00
28/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9090	9	9090	9	0.00
28/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9100	9	9100	9	0.00
28/07/2017	2033 On 02-November-17			Bond Future	104.92	104.7889	104.9242	104.7889	401.00
28/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5156	5	5156	5	0.00
28/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5166	5	5166	5	0.00
28/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5146	5	5146	5	0.00

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28/07/2017	2033 On 01-February-18			Bond Future	106.92	106.7804	106.9185	106.7804	0.00
28/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2721	3	2721	3	0.00
28/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2741	3	2741	3	0.00
28/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2731	3	2731	3	0.00
28/07/2017	2033 On 03-May-18			Bond Future	107.89	107.7455	107.8852	107.7455	0.00
28/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	195	0	195	0	0.00
28/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	185	0	185	0	0.00
28/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	175	0	175	0	0.00
28/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2037 On 03-August-17			Bond Future	9.68	90.2478	9.6840	90.2478	32,581.00
28/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	252	0	252	0	0.00
28/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	230	0	230	0	0.00
28/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	210	0	210	0	0.00
28/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1148	1	1148	1	0.00
28/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1089	1	1089	1	0.00
28/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1209	1	1209	1	0.00
28/07/2017	2037 On 02-November-17			Bond Future	9.74	91.9101	9.7435	91.9101	50,523.00
28/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2064	2	2064	2	0.00
28/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2101	2	2101	2	0.00
28/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2028	2	2028	2	0.00
28/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2684	3	2684	3	0.00
28/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2727	3	2727	3	0.00
28/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2771	3	2771	3	0.00
28/07/2017	2037 On 01-February-18			Bond Future	9.80	89.3618	9.8048	89.3618	0.00
28/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3328	4	3328	4	0.00
28/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3369	4	3369	4	0.00
28/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3288	3	3288	3	0.00
28/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3210	3	3210	3	0.00
28/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3172	3	3172	3	0.00

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28/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3248	3	3248	3	0.00
28/07/2017	2037 On 03-May-18			Bond Future	9.87	91.0419	9.8689	91.0419	0.00
28/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4441	5	4441	5	0.00
28/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4524	5	4524	5	0.00
28/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4482	5	4482	5	0.00
28/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3667	4	3667	4	0.00
28/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3599	3	3599	3	0.00
28/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3633	3	3633	3	0.00
28/07/2017	2038 On 03-August-17			Bond Future	127.86	127.8655	127.8605	127.8655	21,645.00
28/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13310	13	13310	13	0.00
28/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13320	13	13320	13	0.00
28/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13300	13	13300	13	0.00
28/07/2017	2038 On 02-November-17			Bond Future	130.27	130.2709	130.2653	130.2709	5,503.00
28/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	6545	7	6545	7	0.00
28/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	6555	7	6555	7	0.00
28/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	6535	7	6535	7	0.00
28/07/2017	2038 On 01-February-18			Bond Future	131.22	131.2258	131.2204	131.2258	0.00
28/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	5710	6	5710	6	0.00
28/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	5720	6	5720	6	0.00
28/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	5730	6	5730	6	0.00
28/07/2017	2038 On 03-May-18			Bond Future	133.75	133.7618	133.7549	133.7618	0.00
28/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1465	1	1465	1	0.00
28/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1475	1	1475	1	0.00
28/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1485	1	1485	1	0.00
28/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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28/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2040 On 03-August-17			Bond Future	9.85	92.8949	9.8542	92.8949	13,678.00
28/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	67	0	67	0	0.00
28/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	76	0	76	0	0.00
28/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	85	0	85	0	0.00
28/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2082	2	2082	2	0.00
28/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2004	2	2004	2	0.00
28/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2161	2	2161	2	0.00
28/07/2017	2040 On 02-November-17			Bond Future	9.92	94.6059	9.9169	94.6059	581.00
28/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1630	2	1630	2	0.00
28/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1598	2	1598	2	0.00
28/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1661	2	1661	2	0.00
28/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3753	4	3753	4	0.00
28/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3807	4	3807	4	0.00
28/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3862	4	3862	4	0.00
28/07/2017	2040 On 01-February-18			Bond Future	9.98	91.8574	9.9814	91.8574	0.00
28/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3125	3	3125	3	0.00
28/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3204	3	3204	3	0.00
28/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3165	3	3165	3	0.00
28/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4048	4	4048	4	0.00
28/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4004	4	4004	4	0.00
28/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3960	4	3960	4	0.00
28/07/2017	2040 On 03-May-18			Bond Future	10.05	93.5843	10.0488	93.5843	0.00
28/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4387	5	4387	5	0.00
28/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4470	5	4470	5	0.00
28/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4428	5	4428	5	0.00
28/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4296	4	4296	4	0.00
28/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4257	4	4257	4	0.00
28/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	4218	4	4218	4	0.00
28/07/2017	2044 On 03-August-17			Bond Future	9.87	90.1105	9.8741	90.1105	20,324.00
28/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	69	0	69	0	0.00
28/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	61	0	61	0	0.00
28/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	78	0	78	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
28/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2266	2	2266	2	0.00
28/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2106	2	2106	2	0.00
28/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2186	2	2186	2	0.00
28/07/2017	2044 On 02-November-17			Bond Future	9.93	91.7703	9.9347	91.7703	18,488.00
28/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1607	2	1607	2	0.00
28/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1670	2	1670	2	0.00
28/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1638	2	1638	2	0.00
28/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3967	4	3967	4	0.00
28/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3911	4	3911	4	0.00
28/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3856	4	3856	4	0.00
28/07/2017	2044 On 01-February-18			Bond Future	10.00	89.0943	9.9970	89.0943	0.00
28/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3239	3	3239	3	0.00
28/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3279	4	3279	4	0.00
28/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3199	3	3199	3	0.00
28/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4051	4	4051	4	0.00
28/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4007	4	4007	4	0.00
28/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4096	4	4096	4	0.00
28/07/2017	2044 On 03-May-18			Bond Future	10.06	90.7692	10.0620	90.7692	0.00
28/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4620	5	4620	5	0.00
28/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4577	5	4577	5	0.00
28/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4535	5	4535	5	0.00
28/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4266	4	4266	4	0.00
28/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4305	4	4305	4	0.00
28/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4227	4	4227	4	0.00
28/07/2017	2046 On 03-August-17			Bond Future	125.03	124.7866	125.0341	124.7866	15,798.00
28/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	16156	16	16156	16	0.00
28/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	16136	16	16136	16	0.00
28/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	16146	16	16146	16	0.00
28/07/2017	2046 On 02-November-17			Bond Future	125.80	125.5516	125.8030	125.5516	10,185.00
28/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 02-November-17	136.30	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
28/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10507	11	10507	11	0.00
28/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10497	11	10497	11	0.00
28/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10517	11	10517	11	0.00
28/07/2017	2046 On 01-February-18			Bond Future	128.19	127.9376	128.1943	127.9376	0.00
28/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4706	5	4706	5	0.00
28/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4716	5	4716	5	0.00
28/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4726	5	4726	5	0.00
28/07/2017	2046 On 03-May-18			Bond Future	129.06	128.7948	129.0551	128.7948	0.00
28/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	1115	1	1115	1	0.00
28/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	1125	1	1125	1	0.00
28/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	1105	1	1105	1	0.00
28/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-August-17			Bond Future	130.48	130.4876	130.4830	130.4876	22,989.00
28/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18737	19	18737	19	0.00
28/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18757	19	18757	19	0.00
28/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18747	19	18747	19	0.00
28/07/2017	2050 On 02-November-17			Bond Future	132.94	132.9423	132.9370	132.9423	6,183.00
28/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11713	12	11713	12	0.00
28/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11723	12	11723	12	0.00
28/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11733	12	11733	12	0.00
28/07/2017	2050 On 01-February-18			Bond Future	133.77	133.7777	133.7723	133.7777	0.00
28/07/2017	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
28/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6468	6	6468	6	0.00
28/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6478	6	6478	6	0.00
28/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6458	6	6458	6	0.00
28/07/2017	2050 On 03-May-18			Bond Future	136.36	136.3630	136.3563	136.3630	0.00
28/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	746	1	746	1	0.00
28/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	736	1	736	1	0.00
28/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	726	1	726	1	0.00
28/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
28/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
28/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	AL37 On 03-August-17			Index Future	547.23	549.4640	547.2340	549.4640	0.00
28/07/2017	AL37 On 02-November-17			Index Future	557.31	559.5840	557.3110	559.5840	0.00
28/07/2017	AL37 On 01-February-18			Index Future	567.66	569.9770	567.6640	569.9770	0.00
28/07/2017	AL37 On 03-May-18			Index Future	578.33	580.6960	578.3300	580.6960	0.00
28/07/2017	AL7T On 03-August-17			Index Future	629.81	632.4590	629.8060	632.4590	0.00
28/07/2017	AL7T On 02-November-17			Index Future	641.40	644.1090	641.4040	644.1090	0.00
28/07/2017	AL7T On 01-February-18			Index Future	653.32	656.0710	653.3190	656.0710	0.00
28/07/2017	AL7T On 03-May-18			Index Future	665.59	668.4090	665.5940	668.4090	0.00
28/07/2017	ALBI On 03-August-17			Index Future	564.25	566.4950	564.2480	566.4950	218.00
28/07/2017	ALBI On 02-November-17			Index Future	574.64	576.9300	574.6380	576.9300	464.00
28/07/2017	ALBI On 01-February-18			Index Future	585.31	587.6440	585.3130	587.6440	0.00
28/07/2017	ALBI On 03-May-18			Index Future	596.31	598.6960	596.3100	598.6960	0.00
28/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	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
28/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2017	EL28 On 03-August-17			Bond Future	127.03	127.0324	127.0300	127.0324	0.00
28/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/07/2017	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
28/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8140	8	8140	8	0.00
28/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8150	8	8150	8	0.00
28/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8130	8	8130	8	0.00
28/07/2017	EL28 On 02-November-17			Bond Future	127.68	127.6785	127.6753	127.6785	0.00
28/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6195	6	6195	6	0.00
28/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6205	6	6205	6	0.00
28/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6215	6	6215	6	0.00
28/07/2017	EL28 On 01-February-18			Bond Future	130.10	130.1048	130.1021	130.1048	0.00
28/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2188	2	2188	2	0.00
28/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2208	2	2208	2	0.00
28/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2198	2	2198	2	0.00
28/07/2017	EL28 On 03-May-18			Bond Future	132.62	132.6193	132.6152	132.6193	0.00
28/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	585	1	585	1	0.00
28/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	575	1	575	1	0.00
28/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	565	1	565	1	0.00
28/07/2017	ES33 On 03-August-17			Bond Future	10.78	78.4020	10.7817	78.4020	2,000.00
28/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1565	1	1565	1	0.00
28/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1502	1	1502	1	0.00
28/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1439	1	1439	1	0.00
28/07/2017	ES33 On 02-November-17			Bond Future	10.88	76.0559	10.8838	76.0559	7,754.00
28/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/07/2017	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
28/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1305	1	1305	1	0.00
28/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1243	1	1243	1	0.00
28/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1367	1	1367	1	0.00
28/07/2017	ES33 On 01-February-18			Bond Future	10.99	77.4683	10.9909	77.4683	0.00
28/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	54	0	54	0	0.00
28/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	113	0	113	0	0.00
28/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	5	0	5	0	0.00
28/07/2017	ES33 On 03-May-18			Bond Future	11.10	75.1329	11.0960	75.1329	0.00
28/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	661	1	661	1	0.00
28/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	603	1	603	1	0.00
28/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	718	1	718	1	0.00
28/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/07/2017	ES42 On 03-August-17			Bond Future	11.07	81.1371	11.0669	81.1371	7,957.00
28/07/2017	ES42 On 02-November-17			Bond Future	11.17	78.3704	11.1705	78.3704	4,010.00
28/07/2017	ES42 On 01-February-18			Bond Future	11.28	79.8255	11.2756	79.8255	0.00
28/07/2017	ES42 On 03-May-18			Bond Future	11.38	77.0651	11.3839	77.0651	0.00
28/07/2017	GOVI On 03-August-17			GOVI	563.15	565.4930	563.1540	565.4930	34.00
28/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	20640	4	20640	4	0.00
28/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	20440	4	20440	4	0.00
28/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	20540	4	20540	4	0.00
28/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 02-November-17			GOVI	573.52	575.9090	573.5240	575.9090	492.00
28/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	10840	3	10840	3	0.00
28/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	10740	3	10740	3	0.00
28/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	10640	3	10640	3	0.00
28/07/2017	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
28/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 01-February-18			GOVI	584.18	586.6050	584.1780	586.6050	0.00
28/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	31480	6	31480	6	0.00
28/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	31380	6	31380	6	0.00
28/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	31580	6	31580	6	0.00
28/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 03-May-18			GOVI	595.15	597.6370	595.1540	597.6370	0.00
28/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	48840	7	48840	7	0.00
28/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	48640	7	48640	7	0.00
28/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	48740	7	48740	7	0.00
28/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2017	IGOV On 03-August-17			Index Future	246.55	246.4580	246.5510	246.4580	1,239.00
28/07/2017	IGOV On 02-November-17			Index Future	251.19	251.0950	251.1880	251.0950	414.00
28/07/2017	IGOV On 01-February-18			Index Future	255.96	255.8670	255.9630	255.8670	0.00
28/07/2017	IGOV On 03-May-18			Index Future	260.91	260.8120	260.9070	260.8120	0.00
28/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
28/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
28/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7496	99.7518	99.7496	0.00
28/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6233	99.6255	99.6233	0.00
28/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6760	99.6835	99.6760	0.00
28/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.78	99.7621	99.7765	99.7621	0.00
28/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7818	99.7837	99.7818	0.00
28/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.8997	98.9024	98.8997	0.00
28/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.38	98.3712	98.3776	98.3712	0.00
28/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.24	98.2274	98.2419	98.2274	0.00
28/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.53	98.5100	98.5300	98.5100	0.00
28/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.85	98.8307	98.8516	98.8307	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
28/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.16	99.1442	99.1646	99.1442	0.00
28/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.50	99.4861	99.5049	99.4861	0.00
28/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4300	95.4764	95.4300	0.00
28/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.68	94.6149	94.6765	94.6149	0.00
28/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.85	93.7759	93.8500	93.7759	0.00
28/07/2017	IS05 On 21-September-21			Interest Rate Swap	93.99	93.9126	93.9938	93.9126	0.00
28/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.15	96.0722	96.1540	96.0722	51.00
28/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.25	96.1709	96.2516	96.1709	0.00
28/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.42	97.3397	97.4198	97.3397	0.00
28/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.61	99.5311	99.6131	99.5311	0.00
28/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.37	94.1436	94.3680	94.1436	0.00
28/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.37	91.1489	91.3731	91.1489	0.00
28/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.13	89.9052	90.1276	89.9052	0.00
28/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.31	92.0824	92.3060	92.0824	0.00
28/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.11	95.8845	96.1087	95.8845	0.00
28/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.68	94.4484	94.6779	94.4484	0.00
28/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.76	96.5297	96.7626	96.5297	0.00
28/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.50	100.2658	100.4992	100.2658	0.00
28/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
28/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
28/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
28/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
28/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
28/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
28/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
28/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
28/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
28/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
28/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	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
28/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
28/07/2017	R023 On 03-August-17			Bond Future	7.93	103.0411	7.9270	103.0411	33,291.00
28/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2828	3	2828	3	0.00
28/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2913	3	2913	3	0.00
28/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2871	3	2871	3	0.00
28/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R023 On 02-November-17			Bond Future	7.96	101.0107	7.9560	101.0107	23,402.00
28/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2695	3	2695	3	0.00
28/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2766	3	2766	3	0.00
28/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2731	3	2731	3	0.00
28/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	166	0	166	0	0.00
28/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	161	0	161	0	0.00
28/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	172	0	172	0	0.00
28/07/2017	R023 On 01-February-18			Bond Future	7.99	102.8866	7.9863	102.8866	0.00
28/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2113	2	2113	2	0.00
28/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2140	2	2140	2	0.00
28/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2086	2	2086	2	0.00
28/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	765	1	765	1	0.00
28/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	752	1	752	1	0.00
28/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	778	1	778	1	0.00
28/07/2017	R023 On 03-May-18			Bond Future	8.01	100.8908	8.0080	100.8908	0.00
28/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2137	2	2137	2	0.00
28/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2185	2	2185	2	0.00
28/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2161	2	2161	2	0.00
28/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	1120	1	1120	1	0.00
28/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	1091	1	1091	1	0.00
28/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	1106	1	1106	1	0.00
28/07/2017	R035 On 03-August-17			Bond Future	9.60	98.0975	9.6042	98.0975	6,832.00
28/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	679	0	679	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
28/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	841	0	841	0	0.00
28/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	760	0	760	0	0.00
28/07/2017	R035 On 02-November-17			Bond Future	9.67	95.4058	9.6678	95.4058	4,309.00
28/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	459	0	459	0	0.00
28/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	539	0	539	0	0.00
28/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	618	0	618	0	0.00
28/07/2017	R035 On 01-February-18			Bond Future	9.73	97.1776	9.7338	97.1776	0.00
28/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	126	0	126	0	0.00
28/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	48	0	48	0	0.00
28/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	30	0	30	0	0.00
28/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-May-18			Bond Future	9.80	94.5038	9.7955	94.5038	0.00
28/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	800	1	800	1	0.00
28/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	724	1	724	1	0.00
28/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	876	1	876	1	0.00
28/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R186 On 03-August-17			Bond Future	8.58	114.0048	8.5832	114.0048	63,986.00
28/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2154	3	2154	3	0.00
28/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6058	7	6058	7	0.00
28/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5097	6	5097	6	0.00
28/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1217	2	1217	2	0.00
28/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2351	3	2351	3	0.00
28/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2219	3	2219	3	0.00
28/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1831	2	1831	2	0.00
28/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2285	3	2285	3	0.00
28/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	695	1	695	1	0.00
28/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1516	2	1516	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
28/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2812	3	2812	3	0.00
28/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	8	0	8	0	0.00
28/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	81	0	81	0	3,654.00
28/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	10	0	10	0	0.00
28/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
28/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
28/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	43	0	43	0	7,100.00
28/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	239	0	239	0	2,500.00
28/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	2	0	2	0	0.00
28/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	6	0	6	0	0.00
28/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	21	0	21	0	733.00
28/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	7	0	7	0	0.00
28/07/2017	R186 On 02-November-17			Bond Future	8.63	116.1047	8.6289	116.1047	152,513.00
28/07/2017	R186 On 02-November-17	8.75	Call	Bond Future	2161	2	2161	2	0.00
28/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2696	3	2696	3	0.00
28/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2784	3	2784	3	0.00
28/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2740	3	2740	3	0.00
28/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3239	4	3239	4	0.00
28/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	987	1	987	1	0.00
28/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1031	1	1031	1	0.00
28/07/2017	R186 On 02-November-17	8.75	Put	Bond Future	1353	1	1353	1	2,500.00
28/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	789	1	789	1	5,000.00
28/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1008	1	1008	1	0.00
28/07/2017	R186 On 01-February-18			Bond Future	8.68	112.9604	8.6757	112.9604	198.00
28/07/2017	R186 On 01-February-18	7.75	Call	Bond Future	422	1	422	1	1,460.00
28/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3441	4	3441	4	0.00
28/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3523	4	3523	4	0.00
28/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3482	4	3482	4	0.00
28/07/2017	R186 On 01-February-18	8.50	Call	Bond Future	1838	2	1838	2	1,460.00
28/07/2017	R186 On 01-February-18	7.75	Put	Bond Future	6704	6	6704	6	0.00
28/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1600	1	1600	1	0.00
28/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1577	1	1577	1	0.00
28/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1555	1	1555	1	0.00
28/07/2017	R186 On 01-February-18	8.50	Put	Bond Future	2996	3	2996	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
28/07/2017	R186 On 03-May-18			Bond Future	8.72	115.0842	8.7227	115.0842	0.00
28/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3566	4	3566	4	0.00
28/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3640	4	3640	4	0.00
28/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3602	4	3602	4	0.00
28/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2352	2	2352	2	0.00
28/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2326	2	2326	2	0.00
28/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2378	2	2378	2	0.00
28/07/2017	R197 On 03-August-17			Bond Future	295.19	295.2036	295.1926	295.2036	838.00
28/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12857	13	12857	13	0.00
28/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12867	13	12867	13	0.00
28/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12877	13	12877	13	0.00
28/07/2017	R197 On 02-November-17			Bond Future	300.74	300.7573	300.7441	300.7573	2,350.00
28/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4416	4	4416	4	0.00
28/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4426	4	4426	4	0.00
28/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4406	4	4406	4	0.00
28/07/2017	R197 On 01-February-18			Bond Future	299.41	299.4229	299.4107	299.4229	0.00
28/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2269	2	2269	2	0.00
28/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2259	2	2259	2	0.00
28/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2249	2	2249	2	0.00
28/07/2017	R197 On 03-May-18			Bond Future	305.19	305.2095	305.1938	305.2095	0.00
28/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	754	1	754	1	0.00
28/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	734	1	734	1	0.00
28/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	744	1	744	1	0.00
28/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R197 On 03-May-18	304.45	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
28/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-August-17			Bond Future	236.92	236.6265	236.9178	236.6265	20,323.00
28/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21442	22	21442	22	0.00
28/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21452	22	21452	22	0.00
28/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21432	22	21432	22	0.00
28/07/2017	R202 On 02-November-17			Bond Future	241.37	241.0781	241.3735	241.0781	13,247.00
28/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12516	13	12516	13	0.00
28/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12526	13	12526	13	0.00
28/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12536	13	12536	13	0.00
28/07/2017	R202 On 01-February-18			Bond Future	242.22	241.9153	242.2167	241.9153	0.00
28/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6853	7	6853	7	0.00
28/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6863	7	6863	7	0.00
28/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6843	7	6843	7	0.00
28/07/2017	R202 On 03-May-18			Bond Future	246.90	246.5904	246.8953	246.5904	0.00
28/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	585	1	585	1	0.00
28/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	575	1	575	1	0.00
28/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	595	1	595	1	0.00
28/07/2017	R203 On 03-August-17			Bond Future	7.01	103.3690	7.0066	103.3690	0.00
28/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	229	0	229	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
28/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	227	0	227	0	0.00
28/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	228	0	228	0	0.00
28/07/2017	R204 On 03-August-17			Bond Future	7.11	102.2212	7.1121	102.2212	30,314.00
28/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	821	1	821	1	0.00
28/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	847	1	847	1	0.00
28/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	834	1	834	1	0.00
28/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 02-November-17			Bond Future	7.03	104.1041	7.0274	104.1041	16,448.00
28/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	779	1	779	1	0.00
28/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	758	1	758	1	0.00
28/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	769	1	769	1	0.00
28/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R204 On 01-February-18			Bond Future	6.88	101.9990	6.8809	101.9990	0.00
28/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	390	0	390	0	0.00
28/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	403	0	403	0	0.00
28/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	396	0	396	0	0.00
28/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	79	0	79	0	0.00
28/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	77	0	77	0	0.00
28/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	81	0	81	0	0.00
28/07/2017	R204 On 03-May-18			Bond Future	6.59	103.9168	6.5894	103.9168	0.00
28/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	367	0	367	0	0.00
28/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	376	0	376	0	0.00
28/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	372	0	372	0	0.00
28/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	71	0	71	0	0.00
28/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	70	0	70	0	0.00
28/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	68	0	68	0	0.00
28/07/2017	R207 On 03-August-17			Bond Future	7.36	100.5013	7.3598	100.5013	37,135.00
28/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1798	2	1798	2	51.00
28/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2246	3	2246	3	0.00
28/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2224	3	2224	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
28/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2267	3	2267	3	0.00
28/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R207 On 02-November-17			Bond Future	7.34	102.3525	7.3406	102.3525	12,862.00
28/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1371	2	1371	2	0.00
28/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1408	2	1408	2	0.00
28/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1389	2	1389	2	0.00
28/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	12	0	12	0	0.00
28/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	11	0	11	0	0.00
28/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	13	0	13	0	0.00
28/07/2017	R207 On 01-February-18			Bond Future	7.31	100.6120	7.3111	100.6120	0.00
28/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	745	1	745	1	0.00
28/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	758	1	758	1	0.00
28/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	770	1	770	1	0.00
28/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	228	0	228	0	0.00
28/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	233	0	233	0	0.00
28/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	223	0	223	0	0.00
28/07/2017	R207 On 03-May-18			Bond Future	7.27	102.5037	7.2746	102.5037	0.00
28/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	776	1	776	1	0.00
28/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	765	1	765	1	0.00
28/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	755	1	755	1	0.00
28/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	305	0	305	0	0.00
28/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	310	0	310	0	0.00
28/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	300	0	300	0	0.00
28/07/2017	R208 On 03-August-17			Bond Future	7.51	100.3870	7.5108	100.3870	30,344.00
28/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2405	3	2405	3	0.00
28/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2465	3	2465	3	0.00
28/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2435	3	2435	3	0.00
28/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R208 On 02-November-17			Bond Future	7.52	98.8351	7.5153	98.8351	18,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1954	2	1954	2	0.00
28/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2007	2	2007	2	0.00
28/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1981	2	1981	2	0.00
28/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	42	0	42	0	0.00
28/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	40	0	40	0	0.00
28/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	44	0	44	0	0.00
28/07/2017	R208 On 01-February-18			Bond Future	7.52	100.6705	7.5167	100.6705	0.00
28/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1291	2	1291	2	0.00
28/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1253	2	1253	2	0.00
28/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1272	2	1272	2	0.00
28/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	405	0	405	0	0.00
28/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	397	0	397	0	0.00
28/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	389	0	389	0	0.00
28/07/2017	R208 On 03-May-18			Bond Future	7.51	99.1619	7.5086	99.1619	0.00
28/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1277	2	1277	2	0.00
28/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1261	2	1261	2	0.00
28/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1245	2	1245	2	0.00
28/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	586	0	586	0	0.00
28/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	577	0	577	0	0.00
28/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	568	0	568	0	0.00
28/07/2017	R209 On 03-August-17			Bond Future	9.57	73.8917	9.5688	73.8917	61,283.00
28/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	159	0	159	0	0.00
28/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	175	0	175	0	0.00
28/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	143	0	143	0	0.00
28/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	979	1	979	1	0.00
28/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1031	1	1031	1	0.00
28/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1085	1	1085	1	0.00
28/07/2017	R209 On 02-November-17			Bond Future	9.62	72.1037	9.6247	72.1037	17,226.00
28/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3412	4	3412	4	0.00
28/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2392	3	2392	3	0.00
28/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1622	2	1622	2	0.00
28/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1683	2	1683	2	0.00
28/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1652	2	1652	2	0.00
28/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	506	1	506	1	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6330	7	6330	7	0.00
28/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	51	0	51	0	2,800.00
28/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4843	5	4843	5	0.00
28/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	271	0	271	0	1,300.00
28/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	983	1	983	1	3,360.00
28/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9729	9	9729	9	0.00
28/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2323	2	2323	2	0.00
28/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2249	2	2249	2	0.00
28/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2286	2	2286	2	0.00
28/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1567	1	1567	1	6,500.00
28/07/2017	R209 On 01-February-18			Bond Future	9.68	73.4427	9.6813	73.4427	0.00
28/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2809	3	2809	3	0.00
28/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2878	3	2878	3	0.00
28/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2844	3	2844	3	0.00
28/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2559	2	2559	2	0.00
28/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2621	2	2621	2	0.00
28/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2590	2	2590	2	0.00
28/07/2017	R209 On 03-May-18			Bond Future	9.74	71.6740	9.7372	71.6740	0.00
28/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3726	4	3726	4	0.00
28/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3656	4	3656	4	0.00
28/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3691	4	3691	4	0.00
28/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2934	3	2934	3	0.00
28/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2992	3	2992	3	0.00
28/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2963	3	2963	3	0.00
28/07/2017	R210 On 03-August-17			Bond Future	184.74	184.7471	184.7403	184.7471	1,535.00
28/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11550	12	11550	12	0.00
28/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11560	12	11560	12	0.00
28/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11540	12	11540	12	0.00
28/07/2017	R210 On 02-November-17			Bond Future	185.82	185.8236	185.8156	185.8236	754.00
28/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6264	6	6264	6	0.00
28/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6254	6	6254	6	0.00
28/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6274	6	6274	6	0.00
28/07/2017	R210 On 01-February-18			Bond Future	189.35	189.3550	189.3475	189.3550	0.00
28/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	3013	3	3013	3	0.00
28/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	3023	3	3023	3	0.00
28/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	3033	3	3033	3	0.00
28/07/2017	R210 On 03-May-18			Bond Future	190.56	190.5658	190.5561	190.5658	0.00
28/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	894	1	894	1	0.00
28/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	884	1	884	1	0.00
28/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	904	1	904	1	0.00
28/07/2017	R212 On 03-August-17			Bond Future	148.24	148.2488	148.2432	148.2488	3,258.00
28/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5097	5	5097	5	0.00
28/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5117	5	5117	5	0.00
28/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5107	5	5107	5	0.00
28/07/2017	R212 On 02-November-17			Bond Future	151.03	151.0379	151.0311	151.0379	3,812.00
28/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1369	1	1369	1	0.00
28/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1379	1	1379	1	0.00
28/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1389	1	1389	1	0.00
28/07/2017	R212 On 01-February-18			Bond Future	151.84	151.8483	151.8419	151.8483	0.00
28/07/2017	R212 On 01-February-18	154.71	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
28/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2848	3	2848	3	0.00
28/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2858	3	2858	3	0.00
28/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2868	3	2868	3	0.00
28/07/2017	R212 On 03-May-18			Bond Future	154.77	154.7828	154.7748	154.7828	0.00
28/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	485	0	485	0	0.00
28/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	495	1	495	1	0.00
28/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	475	0	475	0	0.00
28/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
28/07/2017	R213 On 03-August-17			Bond Future	9.24	86.3081	9.2387	86.3081	44,306.00
28/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	825	1	825	1	0.00
28/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	872	1	872	1	0.00
28/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	921	1	921	1	0.00
28/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	196	0	196	0	0.00
28/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	178	0	178	0	0.00
28/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	215	0	215	0	0.00
28/07/2017	R213 On 02-November-17			Bond Future	9.29	84.3497	9.2945	84.3497	19,898.00
28/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2110	2	2110	2	0.00
28/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2038	2	2038	2	0.00
28/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2074	2	2074	2	0.00
28/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1738	2	1738	2	0.00
28/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1708	2	1708	2	0.00
28/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1677	2	1677	2	0.00
28/07/2017	R213 On 01-February-18			Bond Future	9.35	85.9161	9.3525	85.9161	0.00
28/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2856	3	2856	3	0.00
28/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2821	3	2821	3	0.00
28/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2786	3	2786	3	0.00
28/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2382	2	2382	2	0.00
28/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2353	2	2353	2	0.00
28/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2412	2	2412	2	0.00
28/07/2017	R213 On 03-May-18			Bond Future	9.41	83.9816	9.4061	83.9816	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
28/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3733	4	3733	4	0.00
28/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3805	4	3805	4	0.00
28/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3769	4	3769	4	0.00
28/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2722	3	2722	3	0.00
28/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2750	3	2750	3	0.00
28/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2695	3	2695	3	0.00
28/07/2017	R214 On 03-August-17			Bond Future	9.76	73.2509	9.7639	73.2509	33,810.00
28/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	41	0	41	0	0.00
28/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	47	0	47	0	0.00
28/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	53	0	53	0	0.00
28/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1761	2	1761	2	0.00
28/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1696	1	1696	1	0.00
28/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1828	2	1828	2	0.00
28/07/2017	R214 On 02-November-17			Bond Future	9.82	71.3054	9.8229	71.3054	14,319.00
28/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1338	1	1338	1	0.00
28/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1391	2	1391	2	0.00
28/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1364	2	1364	2	0.00
28/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2939	3	2939	3	0.00
28/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3027	3	3027	3	0.00
28/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2983	3	2983	3	0.00
28/07/2017	R214 On 01-February-18			Bond Future	9.88	72.6296	9.8839	72.6296	0.00
28/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2650	3	2650	3	0.00
28/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2617	3	2617	3	0.00
28/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2684	3	2684	3	0.00
28/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3051	3	3051	3	0.00
28/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3016	3	3016	3	0.00
28/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2981	3	2981	3	0.00
28/07/2017	R214 On 03-May-18			Bond Future	9.94	70.6987	9.9408	70.6987	0.00
28/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3651	4	3651	4	0.00
28/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3616	4	3616	4	0.00
28/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3686	4	3686	4	0.00
28/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3358	3	3358	3	0.00
28/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3389	3	3389	3	0.00
28/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3421	3	3421	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
28/07/2017	R248 On 03-August-17			Bond Future	9.83	93.7688	9.8341	93.7688	62,398.00
28/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	56	0	56	0	0.00
28/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	63	0	63	0	0.00
28/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	49	0	49	0	0.00
28/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2417	2	2417	2	0.00
28/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2333	2	2333	2	0.00
28/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2502	2	2502	2	0.00
28/07/2017	R248 On 02-November-17			Bond Future	9.90	91.0609	9.8954	91.0609	64,240.00
28/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1715	2	1715	2	0.00
28/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1748	2	1748	2	0.00
28/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1782	2	1782	2	0.00
28/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3971	4	3971	4	0.00
28/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3914	4	3914	4	0.00
28/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3858	4	3858	4	0.00
28/07/2017	R248 On 01-February-18			Bond Future	9.96	92.7519	9.9588	92.7519	0.00
28/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3444	4	3444	4	0.00
28/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3486	4	3486	4	0.00
28/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3528	4	3528	4	0.00
28/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3990	4	3990	4	0.00
28/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3946	4	3946	4	0.00
28/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4035	4	4035	4	0.00
28/07/2017	R248 On 03-May-18			Bond Future	10.02	90.0583	10.0180	90.0583	0.00
28/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4672	5	4672	5	0.00
28/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	4759	5	4759	5	0.00
28/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	4715	5	4715	5	0.00
28/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4362	4	4362	4	0.00
28/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4322	4	4322	4	0.00
28/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4402	4	4402	4	0.00