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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/06/2017 TO: 14/06/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	2025 On 03-August-17			Bond Future	128.33	128.2745	128.3267	128.2745	2,414.00
14/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5633	6	6	6	0.00
14/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5653	6	6	6	0.00
14/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5643	6	6	6	0.00
14/06/2017	2025 On 02-November-17			Bond Future	130.81	130.7578	130.8113	130.7578	0.00
14/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2159	2	2	2	0.00
14/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2169	2	2	2	0.00
14/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2149	2	2	2	0.00
14/06/2017	2025 On 01-February-18			Bond Future	132.06	132.0051	132.0587	132.0051	0.00
14/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1831	2	2	2	0.00
14/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1821	2	2	2	0.00
14/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1841	2	2	2	0.00
14/06/2017	2029 On 01-February-18			Bond Future	103.42	103.4105	103.4156	103.4105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	2030 On 03-August-17			Bond Future	8.95	93.0127	93.0881	93.0127	35,291.00
14/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2604	3	3	3	0.00
14/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2672	3	3	3	0.00
14/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2740	3	3	3	0.00
14/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 02-November-17			Bond Future	8.99	94.7909	94.8679	94.7909	0.00
14/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2455	2	2	2	0.00
14/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2522	2	3	2	0.00
14/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	2388	2	2	2	0.00
14/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 01-February-18			Bond Future	9.03	92.6300	92.7076	92.6300	0.00
14/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	2385	2	2	2	0.00
14/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	2319	2	2	2	0.00
14/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2452	2	2	2	0.00
14/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
14/06/2017	2032 On 03-August-17			Bond Future	9.14	95.8094	95.8131	95.8094	26,589.00
14/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2868	3	3	3	0.00
14/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2760	3	3	3	0.00
14/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2814	3	3	3	0.00
14/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	552	1	1	1	0.00
14/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	590	1	1	1	0.00
14/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	571	1	1	1	0.00
14/06/2017	2032 On 02-November-17			Bond Future	9.18	93.4832	93.4870	93.4832	0.00
14/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3806	4	4	4	0.00
14/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3853	4	4	4	0.00
14/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3899	4	4	4	0.00
14/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1584	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1610	2	2	2	0.00
14/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1559	2	2	2	0.00
14/06/2017	2032 On 01-February-18			Bond Future	9.22	95.3018	95.3049	95.3018	0.00
14/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4543	5	5	5	0.00
14/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4589	5	5	5	0.00
14/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4634	5	5	5	0.00
14/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2141	2	2	2	0.00
14/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2116	2	2	2	0.00
14/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2168	2	2	2	0.00
14/06/2017	2033 On 03-August-17			Bond Future	105.03	105.0222	105.0280	105.0222	6,534.00
14/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8092	8	8	8	0.00
14/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8102	8	8	8	0.00
14/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8112	8	8	8	0.00
14/06/2017	2033 On 02-November-17			Bond Future	105.98	105.9788	105.9848	105.9788	0.00
14/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4095	4	4	4	0.00
14/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4105	4	4	4	0.00
14/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4085	4	4	4	0.00
14/06/2017	2033 On 01-February-18			Bond Future	108.09	108.0856	108.0910	108.0856	0.00
14/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1549	2	2	2	0.00
14/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1569	2	2	2	0.00
14/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1559	2	2	2	0.00
14/06/2017	2037 On 03-August-17			Bond Future	9.51	91.3482	91.3114	91.3482	67,025.00
14/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1921	2	2	2	0.00

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14/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1876	2	2	2	0.00
14/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1831	2	2	2	0.00
14/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1374	1	1	1	0.00
14/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1339	1	1	1	0.00
14/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1411	1	1	1	0.00
14/06/2017	2037 On 02-November-17			Bond Future	9.55	93.0945	93.0572	93.0945	233.00
14/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3387	3	3	3	0.00
14/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3431	3	3	3	0.00
14/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3343	3	3	3	0.00
14/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2505	2	3	2	0.00
14/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2540	3	3	3	0.00
14/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2576	3	3	3	0.00
14/06/2017	2037 On 01-February-18			Bond Future	9.60	90.6503	90.6113	90.6503	0.00
14/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4624	5	5	5	0.00
14/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4670	5	5	5	0.00
14/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4578	5	5	5	0.00
14/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2887	3	3	3	0.00
14/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2855	3	3	3	0.00
14/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2919	3	3	3	0.00
14/06/2017	2038 On 03-August-17			Bond Future	130.56	130.5558	130.5626	130.5558	22,539.00
14/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10607	11	11	11	0.00
14/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10597	11	11	11	0.00
14/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10617	11	11	11	0.00
14/06/2017	2038 On 02-November-17			Bond Future	133.09	133.0831	133.0903	133.0831	0.00
14/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3730	4	4	4	0.00
14/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3710	4	4	4	0.00
14/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3720	4	4	4	0.00

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14/06/2017	2038 On 01-February-18			Bond Future	134.21	134.2077	134.2142	134.2077	0.00
14/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2716	3	3	3	0.00
14/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2726	3	3	3	0.00
14/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2736	3	3	3	0.00
14/06/2017	2040 On 03-August-17			Bond Future	9.56	95.0164	95.0215	95.0164	13,856.00
14/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	2080	2	2	2	0.00
14/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	2032	2	2	2	0.00
14/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1984	2	2	2	0.00
14/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1536	2	2	2	0.00
14/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1576	2	2	2	0.00
14/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1497	2	1	2	0.00
14/06/2017	2040 On 02-November-17			Bond Future	9.61	96.8330	96.8383	96.8330	0.00
14/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3413	3	3	3	0.00
14/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3458	3	3	3	0.00
14/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3368	3	3	3	0.00
14/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	2935	3	3	3	0.00
14/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	2977	3	3	3	0.00
14/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3018	3	3	3	0.00
14/06/2017	2040 On 01-February-18			Bond Future	9.65	94.2110	94.2156	94.2110	0.00
14/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4965	5	5	5	0.00
14/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	5063	5	5	5	0.00
14/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	5014	5	5	5	0.00
14/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3141	3	3	3	0.00
14/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3106	3	3	3	0.00
14/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3072	3	3	3	0.00
14/06/2017	2044 On 03-August-17			Bond Future	9.62	91.8162	91.8663	91.8162	23,670.00
14/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1809	2	2	2	0.00
14/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1765	2	2	2	0.00
14/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1854	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1792	2	2	2	0.00
14/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1748	2	2	2	0.00
14/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1705	2	2	2	0.00
14/06/2017	2044 On 02-November-17			Bond Future	9.67	93.5715	93.6227	93.5715	200.00
14/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3216	3	3	3	0.00
14/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3303	3	3	3	0.00
14/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3259	3	3	3	0.00
14/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3294	3	3	3	0.00
14/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3250	3	3	3	0.00
14/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3206	3	3	3	0.00
14/06/2017	2044 On 01-February-18			Bond Future	9.71	91.0113	91.0627	91.0113	0.00
14/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4914	5	5	5	0.00
14/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4962	5	5	5	0.00
14/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4866	5	5	5	0.00
14/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3320	3	3	3	0.00
14/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3284	3	3	3	0.00
14/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3356	3	3	3	0.00
14/06/2017	2046 On 03-August-17			Bond Future	127.96	127.9557	127.9624	127.9557	23,790.00
14/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13228	13	13	13	0.00
14/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13208	13	13	13	0.00
14/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13218	13	13	13	0.00
14/06/2017	2046 On 02-November-17			Bond Future	128.86	128.8493	128.8566	128.8493	0.00
14/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7453	7	7	7	0.00
14/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7463	7	7	7	0.00
14/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7443	7	7	7	0.00
14/06/2017	2046 On 01-February-18			Bond Future	131.42	131.4109	131.4175	131.4109	0.00
14/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1483	1	1	1	0.00
14/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1493	1	1	1	0.00
14/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1503	2	2	2	0.00
14/06/2017	2050 On 03-August-17			Bond Future	135.98	135.9736	135.9820	135.9736	26,059.00
14/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13248	13	13	13	0.00
14/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13258	13	13	13	0.00
14/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13238	13	13	13	0.00
14/06/2017	2050 On 02-November-17			Bond Future	138.61	138.6061	138.6145	138.6061	0.00
14/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6036	6	6	6	0.00
14/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6046	6	6	6	0.00
14/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6056	6	6	6	0.00
14/06/2017	2050 On 01-February-18			Bond Future	139.68	139.6694	139.6773	139.6694	0.00
14/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	563	1	1	1	0.00
14/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	573	1	1	1	0.00
14/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	553	1	1	1	0.00
14/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	AL37 On 03-August-17			Index Future	548.13	547.9750	548.1250	547.9750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	AL37 On 02-November-17			Index Future	558.61	558.4510	558.6050	558.4510	0.00
14/06/2017	AL37 On 01-February-18			Index Future	569.47	569.3160	569.4670	569.3160	0.00
14/06/2017	AL7T On 03-August-17			Index Future	636.44	635.2940	636.4430	635.2940	0.00
14/06/2017	AL7T On 02-November-17			Index Future	648.61	647.4400	648.6110	647.4400	0.00
14/06/2017	AL7T On 01-February-18			Index Future	661.22	660.0360	661.2240	660.0360	0.00
14/06/2017	ALBI On 03-August-17			Index Future	572.28	572.0000	572.2780	572.0000	599.00
14/06/2017	ALBI On 02-November-17			Index Future	583.22	582.9350	583.2200	582.9350	0.00
14/06/2017	ALBI On 01-February-18			Index Future	594.56	594.2760	594.5610	594.2760	0.00
14/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2017	EL28 On 03-August-17			Bond Future	128.06	128.0499	128.0592	128.0499	0.00
14/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7111	7	7	7	0.00
14/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7101	7	7	7	0.00
14/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7121	7	7	7	0.00
14/06/2017	EL28 On 02-November-17			Bond Future	128.79	128.7850	128.7947	128.7850	0.00
14/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5075	5	5	5	0.00
14/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5085	5	5	5	0.00
14/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5095	5	5	5	0.00
14/06/2017	EL28 On 01-February-18			Bond Future	131.35	131.3452	131.3543	131.3452	0.00
14/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	936	1	1	1	0.00
14/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	956	1	1	1	0.00
14/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	946	1	1	1	0.00
14/06/2017	ES33 On 03-August-17			Bond Future	10.59	79.3394	79.3453	79.3394	9,466.00
14/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	352	0	0	0	0.00
14/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	289	0	0	0	0.00
14/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	226	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	ES33 On 02-November-17			Bond Future	10.67	77.0645	77.0706	77.0645	0.00
14/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	47	0	0	0	0.00
14/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	15	0	0	0	0.00
14/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	77	0	0	0	0.00
14/06/2017	ES33 On 01-February-18			Bond Future	10.76	78.5638	78.5693	78.5638	0.00
14/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1376	1	1	1	0.00
14/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1435	1	1	1	0.00
14/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1494	1	1	1	0.00
14/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
14/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
14/06/2017	ES42 On 03-August-17			Bond Future	10.78	82.8642	82.8708	82.8642	7,957.00
14/06/2017	ES42 On 02-November-17			Bond Future	10.86	80.1867	80.1936	80.1867	0.00
14/06/2017	ES42 On 01-February-18			Bond Future	10.95	81.7467	81.7530	81.7467	0.00
14/06/2017	GOVI On 03-August-17			GOVI	570.89	570.5440	570.8850	570.5440	405.00
14/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	97850	9	10	9	0.00
14/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	97750	9	10	9	0.00
14/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	97950	9	10	9	0.00
14/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 02-November-17			GOVI	581.80	581.4510	581.8000	581.4510	0.00
14/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	93600	9	9	9	0.00
14/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	93500	9	9	9	0.00
14/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	93400	9	9	9	0.00
14/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 01-February-18			GOVI	593.11	592.7630	593.1140	592.7630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	120840	12	12	12	0.00
14/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	120940	12	12	12	0.00
14/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	120740	12	12	12	0.00
14/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
14/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
14/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2017	IGOV On 03-August-17			Index Future	249.88	249.8610	249.8820	249.8610	1,296.00
14/06/2017	IGOV On 02-November-17			Index Future	254.72	254.6980	254.7200	254.6980	0.00
14/06/2017	IGOV On 01-February-18			Index Future	259.78	259.7620	259.7820	259.7620	0.00
14/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
14/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
14/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
14/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6144	99.6144	99.6144	0.00
14/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8153	99.8142	99.8153	0.00
14/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7376	99.7320	99.7376	0.00
14/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8660	99.8556	99.8660	0.00
14/06/2017	IS01 On 20-September-18			Interest Rate Swap	99.97	100.0000	99.9664	100.0000	0.00
14/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8442	99.8428	99.8442	0.00
14/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0207	99.0156	99.0207	0.00
14/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.54	98.5492	98.5387	98.5492	0.00
14/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.44	98.4544	98.4379	98.4544	0.00
14/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.78	98.8100	98.7800	98.8100	0.00
14/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1673	99.1367	99.1673	0.00
14/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.50	99.5361	99.5013	99.5361	0.00
14/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.88	100.0000	99.8838	100.0000	0.00
14/06/2017	IS05 On 17-December-20			Interest Rate Swap	95.95	96.0428	95.9546	96.0428	0.00
14/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.15	95.2498	95.1489	95.2498	0.00
14/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.31	94.4212	94.3088	94.4212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.45	94.5682	94.4475	94.5682	0.00
14/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.59	96.7208	96.5946	96.7208	51.00
14/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.68	96.8150	96.6834	96.8150	0.00
14/06/2017	IS05 On 21-June-22			Interest Rate Swap	97.84	97.9765	97.8407	97.9765	0.00
14/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.00	100.0000	100.0048	100.0000	0.00
14/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.07	94.2809	94.0698	94.2809	0.00
14/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.02	91.2417	91.0243	91.2417	0.00
14/06/2017	IS10 On 15-June-26			Interest Rate Swap	89.72	89.9435	89.7234	89.9435	0.00
14/06/2017	IS10 On 21-September-26			Interest Rate Swap	91.85	92.0652	91.8515	92.0652	0.00
14/06/2017	IS10 On 21-December-26			Interest Rate Swap	95.61	95.8093	95.6062	95.8093	0.00
14/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.14	94.3428	94.1426	94.3428	0.00
14/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.19	96.3870	96.1932	96.3870	0.00
14/06/2017	IS10 On 20-September-27			Interest Rate Swap	99.90	100.0000	99.8984	100.0000	0.00
14/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
14/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
14/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
14/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
14/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
14/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
14/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
14/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,500.00
14/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
14/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
14/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
14/06/2017	R023 On 03-August-17			Bond Future	7.87	102.8259	102.8491	102.8259	38,317.00
14/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3117	3	3	3	0.00
14/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3198	3	3	3	0.00
14/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3157	3	3	3	0.00
14/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	38	0	0	0	0.00
14/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	36	0	0	0	0.00
14/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	34	0	0	0	0.00
14/06/2017	R023 On 02-November-17			Bond Future	7.88	100.8613	100.8851	100.8613	0.00
14/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3088	3	3	3	0.00
14/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3122	3	3	3	0.00
14/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3158	3	3	3	0.00
14/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	233	0	0	0	0.00
14/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	227	0	0	0	0.00
14/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	239	0	0	0	0.00
14/06/2017	R023 On 01-February-18			Bond Future	7.88	102.8236	102.8469	102.8236	0.00
14/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2525	3	3	3	0.00
14/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2553	3	3	3	0.00
14/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2497	2	2	2	0.00
14/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	758	1	1	1	0.00
14/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	746	1	1	1	0.00
14/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	770	1	1	1	0.00
14/06/2017	R035 On 03-August-17			Bond Future	9.41	99.3450	99.3494	99.3450	10,106.00
14/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	768	1	1	1	0.00
14/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	849	1	1	1	0.00
14/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	930	1	1	1	0.00
14/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 02-November-17			Bond Future	9.46	96.7434	96.7480	96.7434	0.00
14/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1168	1	1	1	0.00
14/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1088	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1247	1	1	1	0.00
14/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 01-February-18			Bond Future	9.50	98.6255	98.6293	98.6255	0.00
14/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1792	2	2	2	0.00
14/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1948	2	2	2	0.00
14/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1870	2	2	2	0.00
14/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R186 On 03-August-17			Bond Future	8.41	114.5357	114.7510	114.5357	133,520.00
14/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	7294	7	7	7	0.00
14/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3573	3	4	3	0.00
14/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	6346	6	6	6	0.00
14/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3632	3	4	3	0.00
14/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3749	4	4	4	0.00
14/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2733	3	3	3	0.00
14/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	2219	2	2	2	0.00
14/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	4167	4	4	4	0.00
14/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	3285	3	3	3	0.00
14/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3690	4	4	4	0.00
14/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	11	0	0	0	6,500.00
14/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	24	0	0	0	750.00
14/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	204	0	0	0	0.00
14/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	195	0	0	0	0.00
14/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	372	0	0	0	3,654.00
14/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	537	1	1	1	2,500.00
14/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	132	0	0	0	0.00
14/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	179	0	0	0	0.00
14/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	251	0	0	0	750.00
14/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	187	0	0	0	0.00
14/06/2017	R186 On 02-November-17			Bond Future	8.43	116.7253	116.9450	116.7253	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3959	4	4	4	0.00
14/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	4055	4	4	4	0.00
14/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	4007	4	4	4	0.00
14/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	946	1	1	1	0.00
14/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	929	1	1	1	0.00
14/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	964	1	1	1	0.00
14/06/2017	R186 On 01-February-18			Bond Future	8.46	113.6935	113.9163	113.6935	0.00
14/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4662	5	5	5	0.00
14/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4707	5	5	5	0.00
14/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4752	5	5	5	0.00
14/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1368	1	1	1	0.00
14/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1349	1	1	1	0.00
14/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1331	1	1	1	0.00
14/06/2017	R197 On 03-August-17			Bond Future	296.36	296.3481	296.3643	296.3481	2,350.00
14/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11696	12	12	12	0.00
14/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11706	12	12	12	0.00
14/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11686	12	12	12	0.00
14/06/2017	R197 On 02-November-17			Bond Future	302.10	302.0851	302.1021	302.0851	0.00
14/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3058	3	3	3	0.00
14/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3068	3	3	3	0.00
14/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3048	3	3	3	0.00
14/06/2017	R197 On 01-February-18			Bond Future	301.05	301.0370	301.0522	301.0370	0.00
14/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	628	1	1	1	0.00
14/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	618	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	608	1	1	1	0.00
14/06/2017	R202 On 03-August-17			Bond Future	240.78	240.7660	240.7791	240.7660	30,557.00
14/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17581	18	18	18	0.00
14/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17591	18	18	18	0.00
14/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17571	18	18	18	0.00
14/06/2017	R202 On 02-November-17			Bond Future	245.44	245.4271	245.4408	245.4271	0.00
14/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8449	8	8	8	0.00
14/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8459	8	8	8	0.00
14/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8469	8	8	8	0.00
14/06/2017	R202 On 01-February-18			Bond Future	246.57	246.5596	246.5718	246.5596	0.00
14/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2498	3	2	3	0.00
14/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2508	3	3	3	0.00
14/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2488	3	2	3	0.00
14/06/2017	R203 On 03-August-17			Bond Future	7.22	103.3528	103.3486	103.3528	0.00
14/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	251	0	0	0	0.00
14/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	250	0	0	0	0.00
14/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	249	0	0	0	0.00
14/06/2017	R204 On 03-August-17			Bond Future	7.28	101.9425	101.9559	101.9425	41,787.00
14/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	612	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	636	1	1	1	0.00
14/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	624	1	1	1	0.00
14/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	10	0	0	0	0.00
14/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	9	0	0	0	0.00
14/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	8	0	0	0	0.00
14/06/2017	R204 On 02-November-17			Bond Future	7.17	103.8914	103.9053	103.8914	0.00
14/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	633	1	1	1	0.00
14/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	613	1	1	1	0.00
14/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	623	1	1	1	0.00
14/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	6	0	0	0	0.00
14/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	5	0	0	0	0.00
14/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	5	0	0	0	0.00
14/06/2017	R204 On 01-February-18			Bond Future	6.96	101.8724	101.8856	101.8724	0.00
14/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	360	0	0	0	0.00
14/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	372	0	0	0	0.00
14/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	366	0	0	0	0.00
14/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	114	0	0	0	0.00
14/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	112	0	0	0	0.00
14/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	116	0	0	0	0.00
14/06/2017	R207 On 03-August-17			Bond Future	7.35	100.2014	100.2357	100.2014	45,774.00
14/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1809	2	2	2	51.00
14/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2236	2	2	2	0.00
14/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2278	2	2	2	0.00
14/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2257	2	2	2	0.00
14/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
14/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	0	0	0.00
14/06/2017	R207 On 02-November-17			Bond Future	7.30	102.1170	102.1521	102.1170	0.00
14/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1501	1	2	1	0.00
14/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1483	1	1	1	0.00
14/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1464	1	1	1	0.00
14/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	23	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	24	0	0	0	0.00
14/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	22	0	0	0	0.00
14/06/2017	R207 On 01-February-18			Bond Future	7.21	100.4617	100.4965	100.4617	0.00
14/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	908	1	1	1	0.00
14/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	921	1	1	1	0.00
14/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	934	1	1	1	0.00
14/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	220	0	0	0	0.00
14/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	215	0	0	0	0.00
14/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	224	0	0	0	0.00
14/06/2017	R208 On 03-August-17			Bond Future	7.48	100.0666	100.0984	100.0666	35,097.00
14/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2510	2	3	2	0.00
14/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2569	3	3	3	0.00
14/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2540	3	3	3	0.00
14/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	5	0	0	0	0.00
14/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	4	0	0	0	0.00
14/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	4	0	0	0	0.00
14/06/2017	R208 On 02-November-17			Bond Future	7.46	98.5777	98.6102	98.5777	0.00
14/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2144	2	2	2	0.00
14/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2197	2	2	2	0.00
14/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2170	2	2	2	0.00
14/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	59	0	0	0	0.00
14/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	57	0	0	0	0.00
14/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	61	0	0	0	0.00
14/06/2017	R208 On 01-February-18			Bond Future	7.42	100.4955	100.5278	100.4955	0.00
14/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1523	1	2	1	0.00
14/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1483	1	1	1	0.00
14/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1503	1	2	1	0.00
14/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	374	0	0	0	0.00
14/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	367	0	0	0	0.00
14/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	359	0	0	0	0.00
14/06/2017	R209 On 03-August-17			Bond Future	9.35	75.0573	75.0605	75.0573	74,278.00
14/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1641	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1602	2	2	2	0.00
14/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1681	2	2	2	0.00
14/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1045	1	1	1	0.00
14/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1017	1	1	1	0.00
14/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1075	1	1	1	0.00
14/06/2017	R209 On 02-November-17			Bond Future	9.40	73.3422	73.3457	73.3422	790.00
14/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4914	5	5	5	0.00
14/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3781	4	4	4	0.00
14/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2924	3	3	3	0.00
14/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2847	3	3	3	0.00
14/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1259	1	1	1	4,100.00
14/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7920	8	8	8	0.00
14/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	256	0	0	0	2,800.00
14/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2885	3	3	3	0.00
14/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	937	1	1	1	3,360.00
14/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4050	4	4	4	0.00
14/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	314	0	0	0	1,300.00
14/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8387	8	8	8	0.00
14/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2001	2	2	2	0.00
14/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	1942	2	2	2	0.00
14/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	1971	2	2	2	0.00
14/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1408	1	1	1	6,500.00
14/06/2017	R209 On 01-February-18			Bond Future	9.44	74.7691	74.7719	74.7691	0.00
14/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4006	4	4	4	0.00
14/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4086	4	4	4	0.00
14/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4046	4	4	4	0.00
14/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2178	2	2	2	0.00
14/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2127	2	2	2	0.00
14/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2153	2	2	2	0.00
14/06/2017	R210 On 03-August-17			Bond Future	186.39	186.3766	186.3867	186.3766	1,675.00
14/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 03-August-17	196.30	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
14/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9903	10	10	10	0.00
14/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9893	10	10	10	0.00
14/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9913	10	10	10	0.00
14/06/2017	R210 On 02-November-17			Bond Future	187.60	187.5845	187.5952	187.5845	0.00
14/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4485	4	4	4	0.00
14/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4495	5	4	5	0.00
14/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4475	4	4	4	0.00
14/06/2017	R210 On 01-February-18			Bond Future	191.32	191.3138	191.3233	191.3138	0.00
14/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1037	1	1	1	0.00
14/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1057	1	1	1	0.00
14/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1047	1	1	1	0.00
14/06/2017	R212 On 03-August-17			Bond Future	148.74	148.7273	148.7356	148.7273	4,858.00
14/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4604	5	5	5	0.00
14/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4614	5	5	5	0.00
14/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4624	5	5	5	0.00
14/06/2017	R212 On 02-November-17			Bond Future	151.62	151.6066	151.6152	151.6066	0.00
14/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	785	1	1	1	0.00
14/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	805	1	1	1	0.00
14/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	795	1	1	1	0.00
14/06/2017	R212 On 01-February-18			Bond Future	152.57	152.5603	152.5681	152.5603	0.00
14/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
14/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2122	2	2	2	0.00
14/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2132	2	2	2	0.00
14/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2142	2	2	2	0.00
14/06/2017	R213 On 03-August-17			Bond Future	9.03	87.3111	87.3491	87.3111	55,659.00
14/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2529	3	3	3	0.00
14/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2629	3	3	3	0.00
14/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2579	3	3	3	0.00
14/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	494	1	0	1	0.00
14/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	478	0	0	0	0.00
14/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	511	1	1	1	0.00
14/06/2017	R213 On 02-November-17			Bond Future	9.07	85.4304	85.4691	85.4304	0.00
14/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3367	3	3	3	0.00
14/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3283	3	3	3	0.00
14/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3325	3	3	3	0.00
14/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1489	2	1	2	0.00
14/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1465	1	1	1	0.00
14/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1441	1	1	1	0.00
14/06/2017	R213 On 01-February-18			Bond Future	9.11	87.0924	87.1311	87.0924	0.00
14/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	4081	4	4	4	0.00
14/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	4040	4	4	4	0.00
14/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	4000	4	4	4	0.00
14/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2005	2	2	2	0.00
14/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	1981	2	2	2	0.00
14/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2030	2	2	2	0.00
14/06/2017	R214 On 03-August-17			Bond Future	9.49	74.8441	74.8476	74.8441	35,526.00
14/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1447	1	1	1	0.00
14/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1522	2	2	2	0.00
14/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1484	1	1	1	0.00
14/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1329	1	1	1	0.00
14/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1261	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1295	1	1	1	0.00
14/06/2017	R214 On 02-November-17			Bond Future	9.54	72.9786	72.9823	72.9786	0.00
14/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2686	3	3	3	0.00
14/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2760	3	3	3	0.00
14/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2723	3	3	3	0.00
14/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2352	2	2	2	0.00
14/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2318	2	2	2	0.00
14/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2386	2	2	2	0.00
14/06/2017	R214 On 01-February-18			Bond Future	9.58	74.3984	74.4014	74.3984	0.00
14/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	4102	4	4	4	0.00
14/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4184	4	4	4	0.00
14/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	4143	4	4	4	0.00
14/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2445	2	2	2	0.00
14/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2418	2	2	2	0.00
14/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2390	2	2	2	0.00
14/06/2017	R248 On 03-August-17			Bond Future	9.58	95.6453	95.6500	95.6453	78,556.00
14/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1793	2	2	2	0.00
14/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1749	2	2	2	0.00
14/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1839	2	2	2	0.00
14/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	1838	2	2	2	0.00
14/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	1884	2	2	2	0.00
14/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	1931	2	2	2	0.00
14/06/2017	R248 On 02-November-17			Bond Future	9.63	93.0364	93.0412	93.0364	226.00
14/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3418	3	3	3	0.00
14/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3509	4	4	4	0.00
14/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3464	3	3	3	0.00
14/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3296	3	3	3	0.00
14/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3251	3	3	3	0.00
14/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3207	3	3	3	0.00
14/06/2017	R248 On 01-February-18			Bond Future	9.67	94.8464	94.8505	94.8464	0.00
14/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	5219	5	5	5	0.00
14/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	5269	5	5	5	0.00
14/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5319	5	5	5	0.00

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14/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3270	3	3	3	0.00
14/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3235	3	3	3	0.00
14/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3306	3	3	3	0.00