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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/06/2017 TO: 15/06/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	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
15/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	2025 On 03-August-17			Bond Future	128.33	128.3267	128.3337	128.3267	2,414.00
15/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5626	6	6	6	0.00
15/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5646	6	6	6	0.00
15/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5636	6	6	6	0.00
15/06/2017	2025 On 02-November-17			Bond Future	130.82	130.8113	130.8175	130.8113	0.00
15/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2152	2	2	2	0.00
15/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2162	2	2	2	0.00
15/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2142	2	2	2	0.00
15/06/2017	2025 On 01-February-18			Bond Future	132.07	132.0587	132.0663	132.0587	0.00
15/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1824	2	2	2	0.00
15/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1814	2	2	2	0.00
15/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1834	2	2	2	0.00
15/06/2017	2029 On 01-February-18			Bond Future	103.42	103.4156	103.4214	103.4156	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
15/06/2017	2030 On 03-August-17			Bond Future	9.06	93.0881	92.3764	93.0881	35,291.00
15/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1893	3	2	3	0.00
15/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1961	3	2	3	0.00
15/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2028	3	2	3	0.00
15/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 02-November-17			Bond Future	9.10	94.8679	94.1420	94.8679	0.00
15/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1729	2	2	2	0.00
15/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1796	3	2	3	0.00
15/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1662	2	2	2	0.00
15/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18			Bond Future	9.13	92.7076	91.9685	92.7076	0.00
15/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1646	2	2	2	0.00
15/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1580	2	2	2	0.00
15/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1712	2	2	2	0.00
15/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/06/2017	2032 On 03-August-17			Bond Future	9.25	95.8131	94.9742	95.8131	26,589.00
15/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2260	3	2	3	0.00
15/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2163	3	2	3	0.00
15/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2212	3	2	3	0.00
15/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	783	1	1	1	0.00
15/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	832	1	1	1	0.00
15/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	807	1	1	1	0.00
15/06/2017	2032 On 02-November-17			Bond Future	9.30	93.4870	92.6316	93.4870	0.00
15/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3265	4	3	4	0.00
15/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3308	4	3	4	0.00
15/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3351	4	3	4	0.00
15/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1895	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
15/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1924	2	2	2	0.00
15/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1866	2	2	2	0.00
15/06/2017	2032 On 01-February-18			Bond Future	9.34	95.3049	94.4337	95.3049	0.00
15/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4004	5	4	5	0.00
15/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4046	5	4	5	0.00
15/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4088	5	4	5	0.00
15/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2470	2	2	2	0.00
15/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2441	2	2	2	0.00
15/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2499	2	2	2	0.00
15/06/2017	2033 On 03-August-17			Bond Future	105.03	105.0280	105.0335	105.0280	6,534.00
15/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8086	8	8	8	0.00
15/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8096	8	8	8	0.00
15/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8106	8	8	8	0.00
15/06/2017	2033 On 02-November-17			Bond Future	105.99	105.9848	105.9898	105.9848	0.00
15/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4090	4	4	4	0.00
15/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4100	4	4	4	0.00
15/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4080	4	4	4	0.00
15/06/2017	2033 On 01-February-18			Bond Future	108.10	108.0910	108.0971	108.0910	0.00
15/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1543	2	2	2	0.00
15/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1563	2	2	2	0.00
15/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1553	2	2	2	0.00
15/06/2017	2037 On 03-August-17			Bond Future	9.63	91.3114	90.3262	91.3114	67,025.00
15/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1395	2	1	2	0.00

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15/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1358	2	1	2	0.00
15/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1321	2	1	2	0.00
15/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1841	1	2	1	0.00
15/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1798	1	2	1	0.00
15/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1886	1	2	1	0.00
15/06/2017	2037 On 02-November-17			Bond Future	9.68	93.0572	92.0526	93.0572	233.00
15/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2840	3	3	3	0.00
15/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2880	3	3	3	0.00
15/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2800	3	3	3	0.00
15/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2958	3	3	3	0.00
15/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2997	3	3	3	0.00
15/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3037	3	3	3	0.00
15/06/2017	2037 On 01-February-18			Bond Future	9.73	90.6113	89.5881	90.6113	0.00
15/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4030	5	4	5	0.00
15/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4072	5	4	5	0.00
15/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3987	5	4	5	0.00
15/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3315	3	3	3	0.00
15/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3280	3	3	3	0.00
15/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3351	3	3	3	0.00
15/06/2017	2038 On 03-August-17			Bond Future	130.57	130.5626	130.5694	130.5626	22,539.00
15/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10601	11	11	11	0.00
15/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10591	11	11	11	0.00
15/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10611	11	11	11	0.00
15/06/2017	2038 On 02-November-17			Bond Future	133.10	133.0903	133.0963	133.0903	0.00
15/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3724	4	4	4	0.00
15/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3704	4	4	4	0.00
15/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3714	4	4	4	0.00

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15/06/2017	2038 On 01-February-18			Bond Future	134.22	134.2142	134.2215	134.2142	0.00
15/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2709	3	3	3	0.00
15/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2719	3	3	3	0.00
15/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2729	3	3	3	0.00
15/06/2017	2040 On 03-August-17			Bond Future	9.68	95.0215	94.0083	95.0215	13,856.00
15/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1539	2	2	2	0.00
15/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1499	2	1	2	0.00
15/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1459	2	1	2	0.00
15/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2017	2	2	2	0.00
15/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2064	2	2	2	0.00
15/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1970	1	2	1	0.00
15/06/2017	2040 On 02-November-17			Bond Future	9.73	96.8383	95.8051	96.8383	0.00
15/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2873	3	3	3	0.00
15/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2913	3	3	3	0.00
15/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2832	3	3	3	0.00
15/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3423	3	3	3	0.00
15/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3469	3	3	3	0.00
15/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3515	3	4	3	0.00
15/06/2017	2040 On 01-February-18			Bond Future	9.78	94.2156	93.1633	94.2156	0.00
15/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4354	5	4	5	0.00
15/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4445	5	4	5	0.00
15/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4399	5	4	5	0.00
15/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3582	3	4	3	0.00
15/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3544	3	4	3	0.00
15/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3506	3	4	3	0.00
15/06/2017	2044 On 03-August-17			Bond Future	9.74	91.8663	90.8467	91.8663	23,670.00
15/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1313	2	1	2	0.00
15/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1277	2	1	2	0.00
15/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1350	2	1	2	0.00

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15/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2324	2	2	2	0.00
15/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2272	2	2	2	0.00
15/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2220	2	2	2	0.00
15/06/2017	2044 On 02-November-17			Bond Future	9.79	93.6227	92.5830	93.6227	200.00
15/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2697	3	3	3	0.00
15/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2775	3	3	3	0.00
15/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2736	3	3	3	0.00
15/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3815	3	4	3	0.00
15/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3766	3	4	3	0.00
15/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3718	3	4	3	0.00
15/06/2017	2044 On 01-February-18			Bond Future	9.84	91.0627	90.0037	91.0627	0.00
15/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4308	5	4	5	0.00
15/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4353	5	4	5	0.00
15/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4263	5	4	5	0.00
15/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3773	3	4	3	0.00
15/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3734	3	4	3	0.00
15/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3813	3	4	3	0.00
15/06/2017	2046 On 03-August-17			Bond Future	127.97	127.9624	127.9692	127.9624	23,790.00
15/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13221	13	13	13	0.00
15/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13201	13	13	13	0.00
15/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13211	13	13	13	0.00
15/06/2017	2046 On 02-November-17			Bond Future	128.86	128.8566	128.8626	128.8566	0.00
15/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7447	7	7	7	0.00
15/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7457	7	7	7	0.00
15/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7437	7	7	7	0.00
15/06/2017	2046 On 01-February-18			Bond Future	131.42	131.4175	131.4246	131.4175	0.00
15/06/2017	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
15/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1475	1	1	1	0.00
15/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1485	1	1	1	0.00
15/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1495	2	1	2	0.00
15/06/2017	2050 On 03-August-17			Bond Future	135.99	135.9820	135.9891	135.9820	26,059.00
15/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13241	13	13	13	0.00
15/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13251	13	13	13	0.00
15/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13231	13	13	13	0.00
15/06/2017	2050 On 02-November-17			Bond Future	138.62	138.6145	138.6210	138.6145	0.00
15/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6029	6	6	6	0.00
15/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6039	6	6	6	0.00
15/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6049	6	6	6	0.00
15/06/2017	2050 On 01-February-18			Bond Future	139.69	139.6773	139.6851	139.6773	0.00
15/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	555	1	1	1	0.00
15/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	565	1	1	1	0.00
15/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	545	1	1	1	0.00
15/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	AL37 On 03-August-17			Index Future	546.39	548.1250	546.3880	548.1250	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
15/06/2017	AL37 On 02-November-17			Index Future	556.83	558.6050	556.8310	558.6050	0.00
15/06/2017	AL37 On 01-February-18			Index Future	567.67	569.4670	567.6650	569.4670	0.00
15/06/2017	AL7T On 03-August-17			Index Future	633.44	636.4430	633.4430	636.4430	0.00
15/06/2017	AL7T On 02-November-17			Index Future	645.55	648.6110	645.5500	648.6110	0.00
15/06/2017	AL7T On 01-February-18			Index Future	658.11	661.2240	658.1100	661.2240	0.00
15/06/2017	ALBI On 03-August-17			Index Future	568.07	572.2780	568.0680	572.2780	599.00
15/06/2017	ALBI On 02-November-17			Index Future	578.93	583.2200	578.9250	583.2200	0.00
15/06/2017	ALBI On 01-February-18			Index Future	590.19	594.5610	590.1890	594.5610	0.00
15/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	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
15/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	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
15/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2017	EL28 On 03-August-17			Bond Future	128.13	128.0592	128.1281	128.0592	0.00
15/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7042	7	7	7	0.00
15/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7032	7	7	7	0.00
15/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7052	7	7	7	0.00
15/06/2017	EL28 On 02-November-17			Bond Future	128.86	128.7947	128.8642	128.7947	0.00
15/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5006	5	5	5	0.00
15/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5016	5	5	5	0.00
15/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5026	5	5	5	0.00
15/06/2017	EL28 On 01-February-18			Bond Future	131.43	131.3543	131.4263	131.3543	0.00
15/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	864	1	1	1	0.00
15/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	884	1	1	1	0.00
15/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	874	1	1	1	0.00
15/06/2017	ES33 On 03-August-17			Bond Future	10.71	79.3453	78.5909	79.3453	9,466.00
15/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1106	0	1	0	0.00
15/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1043	0	1	0	0.00
15/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	980	0	1	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
15/06/2017	ES33 On 02-November-17			Bond Future	10.80	77.0706	76.3012	77.0706	0.00
15/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	784	0	1	0	0.00
15/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	723	0	1	0	0.00
15/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	846	0	1	0	0.00
15/06/2017	ES33 On 01-February-18			Bond Future	10.89	78.5693	77.7857	78.5693	0.00
15/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	592	1	1	1	0.00
15/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	651	1	1	1	0.00
15/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	711	1	1	1	0.00
15/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/06/2017	ES42 On 03-August-17			Bond Future	10.89	82.8708	82.0842	82.8708	7,957.00
15/06/2017	ES42 On 02-November-17			Bond Future	10.98	80.1936	79.3915	80.1936	0.00
15/06/2017	ES42 On 01-February-18			Bond Future	11.06	81.7530	80.9360	81.7530	0.00
15/06/2017	GOVI On 03-August-17			GOVI	566.73	570.8850	566.7330	570.8850	405.00
15/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	56330	10	6	10	0.00
15/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	56230	10	6	10	0.00
15/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	56430	10	6	10	0.00
15/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17			GOVI	577.57	581.8000	577.5650	581.8000	0.00
15/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	51250	9	5	9	0.00
15/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	51150	9	5	9	0.00
15/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	51050	9	5	9	0.00
15/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18			GOVI	588.80	593.1140	588.8020	593.1140	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
15/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	77720	12	8	12	0.00
15/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	77820	12	8	12	0.00
15/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	77620	12	8	12	0.00
15/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2017	IGOV On 03-August-17			Index Future	250.06	249.8820	250.0560	249.8820	1,296.00
15/06/2017	IGOV On 02-November-17			Index Future	254.90	254.7200	254.8960	254.7200	0.00
15/06/2017	IGOV On 01-February-18			Index Future	259.96	259.7820	259.9640	259.7820	0.00
15/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
15/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
15/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6144	99.6144	99.6144	0.00
15/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8142	99.8172	99.8142	0.00
15/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7320	99.7397	99.7320	0.00
15/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8556	99.8719	99.8556	0.00
15/06/2017	IS01 On 20-September-18			Interest Rate Swap	99.99	99.9664	99.9906	99.9664	0.00
15/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8428	99.8455	99.8428	0.00
15/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0156	99.0240	99.0156	0.00
15/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5387	98.5534	98.5387	0.00
15/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4379	98.4623	98.4379	0.00
15/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.7800	98.8100	98.7800	0.00
15/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1367	99.1767	99.1367	0.00
15/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5013	99.5537	99.5013	0.00
15/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.8838	99.9445	99.8838	0.00
15/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.07	95.9546	96.0734	95.9546	0.00
15/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.29	95.1489	95.2851	95.1489	0.00
15/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.46	94.3088	94.4600	94.3088	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
15/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.4475	94.6120	94.4475	0.00
15/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.77	96.5946	96.7677	96.5946	51.00
15/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.86	96.6834	96.8640	96.6834	0.00
15/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.03	97.8407	98.0293	97.8407	0.00
15/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.20	100.0048	100.1974	100.0048	0.00
15/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.40	94.0698	94.4001	94.0698	0.00
15/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.37	91.0243	91.3724	91.0243	0.00
15/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.08	89.7234	90.0838	89.7234	0.00
15/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.22	91.8515	92.2159	91.8515	0.00
15/06/2017	IS10 On 21-December-26			Interest Rate Swap	95.97	95.6062	95.9675	95.6062	0.00
15/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.51	94.1426	94.5091	94.1426	0.00
15/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.56	96.1932	96.5600	96.1932	0.00
15/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.26	99.8984	100.2615	99.8984	0.00
15/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
15/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
15/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
15/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
15/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
15/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
15/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
15/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,500.00
15/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
15/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
15/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/06/2017	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
15/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
15/06/2017	R023 On 03-August-17			Bond Future	7.96	102.8491	102.4634	102.8491	38,317.00
15/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2751	3	3	3	0.00
15/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2831	3	3	3	0.00
15/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2791	3	3	3	0.00
15/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	58	0	0	0	0.00
15/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	55	0	0	0	0.00
15/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	53	0	0	0	0.00
15/06/2017	R023 On 02-November-17			Bond Future	7.97	100.8851	100.4914	100.8851	0.00
15/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2759	3	3	3	0.00
15/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2793	3	3	3	0.00
15/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2827	3	3	3	0.00
15/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	297	0	0	0	0.00
15/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	289	0	0	0	0.00
15/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	304	0	0	0	0.00
15/06/2017	R023 On 01-February-18			Bond Future	7.98	102.8469	102.4466	102.8469	0.00
15/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2253	3	2	3	0.00
15/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2280	3	2	3	0.00
15/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2227	2	2	2	0.00
15/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	887	1	1	1	0.00
15/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	873	1	1	1	0.00
15/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	900	1	1	1	0.00
15/06/2017	R035 On 03-August-17			Bond Future	9.52	99.3494	98.4406	99.3494	10,106.00
15/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	1	0	1	0.00
15/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	1	0	1	0.00
15/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	21	1	0	1	0.00
15/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	60	0	0	0	0.00
15/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	141	0	0	0	0.00
15/06/2017	R035 On 02-November-17			Bond Future	9.57	96.7480	95.8213	96.7480	0.00
15/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	241	1	0	1	0.00
15/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	161	1	0	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
15/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	321	1	0	1	0.00
15/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18			Bond Future	9.62	98.6293	97.6855	98.6293	0.00
15/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	849	2	1	2	0.00
15/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1004	2	1	2	0.00
15/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	927	2	1	2	0.00
15/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R186 On 03-August-17			Bond Future	8.49	114.7510	114.1868	114.7510	131,474.00
15/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3087	4	3	4	0.00
15/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6735	7	7	7	0.00
15/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5794	6	6	6	0.00
15/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3142	4	3	4	0.00
15/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3255	4	3	4	0.00
15/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2294	3	2	3	0.00
15/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1821	2	2	2	0.00
15/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3657	4	4	4	0.00
15/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2813	3	3	3	0.00
15/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3198	4	3	4	0.00
15/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	16	0	0	0	6,500.00
15/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	36	0	0	0	750.00
15/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	281	0	0	0	0.00
15/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	270	0	0	0	0.00
15/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	498	0	0	0	3,654.00
15/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	704	1	1	1	2,500.00
15/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	186	0	0	0	0.00
15/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	249	0	0	0	0.00
15/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	342	0	0	0	750.00
15/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	260	0	0	0	0.00
15/06/2017	R186 On 02-November-17			Bond Future	8.52	116.9450	116.3692	116.9450	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
15/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3548	4	4	4	0.00
15/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3639	4	4	4	0.00
15/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3593	4	4	4	0.00
15/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1109	1	1	1	0.00
15/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1089	1	1	1	0.00
15/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1129	1	1	1	0.00
15/06/2017	R186 On 01-February-18			Bond Future	8.54	113.9163	113.3305	113.9163	0.00
15/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4257	5	4	5	0.00
15/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4300	5	4	5	0.00
15/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4343	5	4	5	0.00
15/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1549	1	2	1	0.00
15/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1528	1	2	1	0.00
15/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1508	1	2	1	0.00
15/06/2017	R197 On 03-August-17			Bond Future	296.38	296.3643	296.3800	296.3643	2,350.00
15/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11680	12	12	12	0.00
15/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11690	12	12	12	0.00
15/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11670	12	12	12	0.00
15/06/2017	R197 On 02-November-17			Bond Future	302.12	302.1021	302.1162	302.1021	0.00
15/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3044	3	3	3	0.00
15/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3054	3	3	3	0.00
15/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3034	3	3	3	0.00
15/06/2017	R197 On 01-February-18			Bond Future	301.07	301.0522	301.0693	301.0522	0.00
15/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	611	1	1	1	0.00
15/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	601	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
15/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	591	1	1	1	0.00
15/06/2017	R202 On 03-August-17			Bond Future	241.56	240.7791	241.5637	240.7791	30,557.00
15/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16796	18	17	18	0.00
15/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16806	18	17	18	0.00
15/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16786	18	17	18	0.00
15/06/2017	R202 On 02-November-17			Bond Future	246.24	245.4408	246.2389	245.4408	0.00
15/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7651	8	8	8	0.00
15/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7661	8	8	8	0.00
15/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7671	8	8	8	0.00
15/06/2017	R202 On 01-February-18			Bond Future	247.39	246.5718	247.3881	246.5718	0.00
15/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1682	2	2	2	0.00
15/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1692	3	2	3	0.00
15/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1672	2	2	2	0.00
15/06/2017	R203 On 03-August-17			Bond Future	7.30	103.3486	103.3394	103.3486	0.00
15/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	260	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	259	0	0	0	0.00
15/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	258	0	0	0	0.00
15/06/2017	R204 On 03-August-17			Bond Future	7.36	101.9559	101.8556	101.9559	41,787.00
15/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	519	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
15/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	542	1	1	1	0.00
15/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	530	1	1	1	0.00
15/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	16	0	0	0	0.00
15/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	15	0	0	0	0.00
15/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	14	0	0	0	0.00
15/06/2017	R204 On 02-November-17			Bond Future	7.27	103.9053	103.8024	103.9053	0.00
15/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	535	1	1	1	0.00
15/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	515	1	1	1	0.00
15/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	525	1	1	1	0.00
15/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	11	0	0	0	0.00
15/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	10	0	0	0	0.00
15/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	10	0	0	0	0.00
15/06/2017	R204 On 01-February-18			Bond Future	7.08	101.8856	101.7817	101.8856	0.00
15/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	294	0	0	0	0.00
15/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	304	0	0	0	0.00
15/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	299	0	0	0	0.00
15/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	150	0	0	0	0.00
15/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	147	0	0	0	0.00
15/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	153	0	0	0	0.00
15/06/2017	R207 On 03-August-17			Bond Future	7.44	100.2357	100.0496	100.2357	45,774.00
15/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1624	2	2	2	51.00
15/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2050	2	2	2	0.00
15/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2092	2	2	2	0.00
15/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2071	2	2	2	0.00
15/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
15/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	0	0	0.00
15/06/2017	R207 On 02-November-17			Bond Future	7.40	102.1521	101.9618	102.1521	0.00
15/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1324	2	1	2	0.00
15/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1305	1	1	1	0.00
15/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1288	1	1	1	0.00
15/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	36	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
15/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	38	0	0	0	0.00
15/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	35	0	0	0	0.00
15/06/2017	R207 On 01-February-18			Bond Future	7.32	100.4965	100.3035	100.4965	0.00
15/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	775	1	1	1	0.00
15/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	787	1	1	1	0.00
15/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	799	1	1	1	0.00
15/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	279	0	0	0	0.00
15/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	273	0	0	0	0.00
15/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	284	0	0	0	0.00
15/06/2017	R208 On 03-August-17			Bond Future	7.56	100.0984	99.8403	100.0984	35,097.00
15/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2256	3	2	3	0.00
15/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2315	3	2	3	0.00
15/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2285	3	2	3	0.00
15/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	8	0	0	0	0.00
15/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	0	0	0.00
15/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	0	0	0.00
15/06/2017	R208 On 02-November-17			Bond Future	7.55	98.6102	98.3466	98.6102	0.00
15/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1906	2	2	2	0.00
15/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1957	2	2	2	0.00
15/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1931	2	2	2	0.00
15/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	84	0	0	0	0.00
15/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	81	0	0	0	0.00
15/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	87	0	0	0	0.00
15/06/2017	R208 On 01-February-18			Bond Future	7.52	100.5278	100.2600	100.5278	0.00
15/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1334	2	1	2	0.00
15/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1297	1	1	1	0.00
15/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1316	2	1	2	0.00
15/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	456	0	0	0	0.00
15/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	447	0	0	0	0.00
15/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	439	0	0	0	0.00
15/06/2017	R209 On 03-August-17			Bond Future	9.47	75.0605	74.2280	75.0605	74,278.00
15/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1186	2	1	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
15/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1154	2	1	2	0.00
15/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1219	2	1	2	0.00
15/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1423	1	1	1	0.00
15/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1388	1	1	1	0.00
15/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1459	1	1	1	0.00
15/06/2017	R209 On 02-November-17			Bond Future	9.52	73.3457	72.4968	73.3457	790.00
15/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4282	5	4	5	0.00
15/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3227	4	3	4	0.00
15/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2445	3	2	3	0.00
15/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2377	3	2	3	0.00
15/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	989	1	1	1	4,100.00
15/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7161	8	7	8	0.00
15/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	181	0	0	0	2,800.00
15/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2411	3	2	3	0.00
15/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1155	1	1	1	3,360.00
15/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4628	4	5	4	0.00
15/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	403	0	0	0	1,300.00
15/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9160	8	9	8	0.00
15/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2379	2	2	2	0.00
15/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2313	2	2	2	0.00
15/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2346	2	2	2	0.00
15/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1704	1	2	1	6,500.00
15/06/2017	R209 On 01-February-18			Bond Future	9.56	74.7719	73.9072	74.7719	0.00
15/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3487	4	3	4	0.00
15/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3561	4	4	4	0.00
15/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3524	4	4	4	0.00
15/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2523	2	3	2	0.00
15/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2467	2	2	2	0.00
15/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2495	2	2	2	0.00
15/06/2017	R210 On 03-August-17			Bond Future	186.48	186.3867	186.4833	186.3867	1,675.00
15/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/06/2017	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
15/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9807	10	10	10	0.00
15/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9797	10	10	10	0.00
15/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9817	10	10	10	0.00
15/06/2017	R210 On 02-November-17			Bond Future	187.69	187.5952	187.6926	187.5952	0.00
15/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4387	4	4	4	0.00
15/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4397	4	4	4	0.00
15/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4377	4	4	4	0.00
15/06/2017	R210 On 01-February-18			Bond Future	191.42	191.3233	191.4241	191.3233	0.00
15/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	936	1	1	1	0.00
15/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	956	1	1	1	0.00
15/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	946	1	1	1	0.00
15/06/2017	R212 On 03-August-17			Bond Future	148.74	148.7356	148.7436	148.7356	4,858.00
15/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4596	5	5	5	0.00
15/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4606	5	5	5	0.00
15/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4616	5	5	5	0.00
15/06/2017	R212 On 02-November-17			Bond Future	151.62	151.6152	151.6225	151.6152	0.00
15/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	778	1	1	1	0.00
15/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	798	1	1	1	0.00
15/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	788	1	1	1	0.00
15/06/2017	R212 On 01-February-18			Bond Future	152.58	152.5681	152.5769	152.5681	0.00
15/06/2017	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
15/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
15/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2113	2	2	2	0.00
15/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2123	2	2	2	0.00
15/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2133	2	2	2	0.00
15/06/2017	R213 On 03-August-17			Bond Future	9.14	87.3491	86.5880	87.3491	55,659.00
15/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1983	3	2	3	0.00
15/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2072	3	2	3	0.00
15/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2027	3	2	3	0.00
15/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	704	0	1	0	0.00
15/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	682	0	1	0	0.00
15/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	726	1	1	1	0.00
15/06/2017	R213 On 02-November-17			Bond Future	9.19	85.4691	84.6929	85.4691	0.00
15/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2879	3	3	3	0.00
15/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2801	3	3	3	0.00
15/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2840	3	3	3	0.00
15/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1783	1	2	1	0.00
15/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1756	1	2	1	0.00
15/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1729	1	2	1	0.00
15/06/2017	R213 On 01-February-18			Bond Future	9.23	87.1311	86.3407	87.1311	0.00
15/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3593	4	4	4	0.00
15/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3555	4	4	4	0.00
15/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3518	4	4	4	0.00
15/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2311	2	2	2	0.00
15/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2284	2	2	2	0.00
15/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2338	2	2	2	0.00
15/06/2017	R214 On 03-August-17			Bond Future	9.60	74.8476	74.0546	74.8476	35,526.00
15/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1055	1	1	1	0.00
15/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1117	2	1	2	0.00
15/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1085	1	1	1	0.00
15/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1730	1	2	1	0.00
15/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1649	1	2	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
15/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1689	1	2	1	0.00
15/06/2017	R214 On 02-November-17			Bond Future	9.65	72.9823	72.1736	72.9823	0.00
15/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2264	3	2	3	0.00
15/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2331	3	2	3	0.00
15/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2297	3	2	3	0.00
15/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2735	2	3	2	0.00
15/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2698	2	3	2	0.00
15/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2772	2	3	2	0.00
15/06/2017	R214 On 01-February-18			Bond Future	9.70	74.4014	73.5778	74.4014	0.00
15/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3615	4	4	4	0.00
15/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3691	4	4	4	0.00
15/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3653	4	4	4	0.00
15/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2782	2	3	2	0.00
15/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2751	2	3	2	0.00
15/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2721	2	3	2	0.00
15/06/2017	R248 On 03-August-17			Bond Future	9.69	95.6500	94.6443	95.6500	78,556.00
15/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1315	2	1	2	0.00
15/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1278	2	1	2	0.00
15/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1352	2	1	2	0.00
15/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2357	2	2	2	0.00
15/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2411	2	2	2	0.00
15/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2466	2	2	2	0.00
15/06/2017	R248 On 02-November-17			Bond Future	9.74	93.0412	92.0158	93.0412	226.00
15/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2894	3	3	3	0.00
15/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2977	4	3	4	0.00
15/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2935	3	3	3	0.00
15/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3797	3	4	3	0.00
15/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3748	3	4	3	0.00
15/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3700	3	4	3	0.00
15/06/2017	R248 On 01-February-18			Bond Future	9.79	94.8505	93.8060	94.8505	0.00
15/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4609	5	5	5	0.00
15/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4656	5	5	5	0.00
15/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4703	5	5	5	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
15/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3702	3	4	3	0.00
15/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3663	3	4	3	0.00
15/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3742	3	4	3	0.00