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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/07/2017 TO: 24/07/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	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
24/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	2025 On 03-August-17			Bond Future	127.55	127.6110	127.5531	127.6110	2,414.00
24/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6407	6	6	6	0.00
24/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6427	6	6	6	0.00
24/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6417	6	6	6	0.00
24/07/2017	2025 On 02-November-17			Bond Future	130.01	130.0683	130.0095	130.0683	0.00
24/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	2961	3	3	3	0.00
24/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	2971	3	3	3	0.00
24/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	2951	3	3	3	0.00
24/07/2017	2025 On 01-February-18			Bond Future	131.21	131.2742	131.2108	131.2742	0.00
24/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2679	3	3	3	0.00
24/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2669	3	3	3	0.00
24/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2689	3	3	3	0.00
24/07/2017	2025 On 03-May-18			Bond Future	133.85	133.9136	133.8499	133.9136	0.00
24/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	650	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
24/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	630	1	1	1	0.00
24/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	640	1	1	1	0.00
24/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2029 On 03-August-17			Bond Future	99.31	99.3228	99.3121	99.3228	0.00
24/07/2017	2029 On 02-November-17			Bond Future	100.22	100.2279	100.2172	100.2279	1,370.00
24/07/2017	2029 On 01-February-18			Bond Future	102.19	102.1991	102.1854	102.1991	0.00
24/07/2017	2029 On 03-May-18			Bond Future	103.21	103.2255	103.2124	103.2255	0.00
24/07/2017	2030 On 03-August-17			Bond Future	9.14	92.0507	91.8102	92.0507	49,829.00
24/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1326	2	1	2	0.00
24/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1394	2	1	2	0.00
24/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1462	2	1	2	0.00
24/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 02-November-17			Bond Future	9.18	93.8048	93.5601	93.8048	39.00
24/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1147	1	1	1	0.00
24/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1214	1	1	1	0.00
24/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1080	1	1	1	0.00
24/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 01-February-18			Bond Future	9.22	91.6142	91.3630	91.6142	0.00
24/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	1041	1	1	1	0.00
24/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	975	1	1	1	0.00
24/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	1107	1	1	1	0.00
24/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 03-May-18			Bond Future	9.27	93.4031	93.1478	93.4031	0.00
24/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1437	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
24/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1567	2	2	2	0.00
24/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1502	2	2	2	0.00
24/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2032 On 03-August-17			Bond Future	9.33	94.6217	94.3645	94.6217	29,114.00
24/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1078	1	1	1	0.00
24/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1179	1	1	1	0.00
24/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1128	1	1	1	0.00
24/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	311	0	0	0	0.00
24/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	357	0	0	0	0.00
24/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	334	0	0	0	0.00
24/07/2017	2032 On 02-November-17			Bond Future	9.38	92.2671	92.0053	92.2671	1,019.00
24/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2505	3	3	3	0.00
24/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2586	3	3	3	0.00
24/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2545	3	3	3	0.00
24/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1759	2	2	2	0.00
24/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1791	2	2	2	0.00
24/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1727	2	2	2	0.00
24/07/2017	2032 On 01-February-18			Bond Future	9.43	94.0517	93.7832	94.0517	0.00
24/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3340	4	3	4	0.00
24/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3380	4	3	4	0.00
24/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3419	4	3	4	0.00
24/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2454	2	2	2	0.00
24/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2423	2	2	2	0.00
24/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2486	2	2	2	0.00
24/07/2017	2032 On 03-May-18			Bond Future	9.48	91.7297	91.4567	91.7297	0.00
24/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4391	5	4	5	0.00
24/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4431	5	4	5	0.00
24/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4471	5	4	5	0.00
24/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2805	3	3	3	0.00
24/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2834	3	3	3	0.00
24/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2775	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	2033 On 03-August-17			Bond Future	103.97	103.9773	103.9660	103.9773	6,534.00
24/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9154	9	9	9	0.00
24/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9164	9	9	9	0.00
24/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9174	9	9	9	0.00
24/07/2017	2033 On 02-November-17			Bond Future	104.90	104.9071	104.8957	104.9071	0.00
24/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5184	5	5	5	0.00
24/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5194	5	5	5	0.00
24/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5174	5	5	5	0.00
24/07/2017	2033 On 01-February-18			Bond Future	106.96	106.9702	106.9559	106.9702	0.00
24/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2684	3	3	3	0.00
24/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2704	3	3	3	0.00
24/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2694	3	3	3	0.00
24/07/2017	2033 On 03-May-18			Bond Future	108.01	108.0218	108.0080	108.0218	0.00
24/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	318	0	0	0	0.00
24/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	308	0	0	0	0.00
24/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	298	0	0	0	0.00
24/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2037 On 03-August-17			Bond Future	9.65	90.4229	90.1853	90.4229	66,814.00
24/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	502	1	1	1	0.00
24/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	472	1	0	1	0.00
24/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	443	1	0	1	0.00

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24/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1096	1	1	1	0.00
24/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1046	1	1	1	0.00
24/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1148	1	1	1	0.00
24/07/2017	2037 On 02-November-17			Bond Future	9.70	92.1461	91.9042	92.1461	244.00
24/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2276	2	2	2	0.00
24/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2238	2	2	2	0.00
24/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2314	2	2	2	0.00
24/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2541	2	3	2	0.00
24/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2582	2	3	2	0.00
24/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2624	3	3	3	0.00
24/07/2017	2037 On 01-February-18			Bond Future	9.75	89.6730	89.4248	89.6730	0.00
24/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3577	4	4	4	0.00
24/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3536	4	4	4	0.00
24/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3618	4	4	4	0.00
24/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3026	3	3	3	0.00
24/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	2990	3	3	3	0.00
24/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3063	3	3	3	0.00
24/07/2017	2037 On 03-May-18			Bond Future	9.80	91.4239	91.1716	91.4239	0.00
24/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4717	5	5	5	0.00
24/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4801	5	5	5	0.00
24/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4759	5	5	5	0.00
24/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3436	3	3	3	0.00
24/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3368	3	3	3	0.00
24/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3402	3	3	3	0.00
24/07/2017	2038 On 03-August-17			Bond Future	127.32	127.3314	127.3176	127.3314	22,707.00
24/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13852	14	14	14	0.00
24/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13862	14	14	14	0.00
24/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13842	14	14	14	0.00
24/07/2017	2038 On 02-November-17			Bond Future	129.77	129.7833	129.7695	129.7833	2,505.00
24/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00

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24/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7041	7	7	7	0.00
24/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7031	7	7	7	0.00
24/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	7051	7	7	7	0.00
24/07/2017	2038 On 01-February-18			Bond Future	130.80	130.8146	130.7969	130.8146	0.00
24/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	6133	6	6	6	0.00
24/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	6143	6	6	6	0.00
24/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	6153	6	6	6	0.00
24/07/2017	2038 On 03-May-18			Bond Future	133.43	133.4448	133.4278	133.4448	0.00
24/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1138	1	1	1	0.00
24/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1148	1	1	1	0.00
24/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1158	1	1	1	0.00
24/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2040 On 03-August-17			Bond Future	9.78	93.4200	93.1683	93.4200	14,239.00
24/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	284	0	0	0	0.00
24/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	305	0	0	0	0.00
24/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	328	1	0	1	0.00
24/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1663	2	2	2	0.00
24/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1598	2	2	2	0.00
24/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1729	2	2	2	0.00
24/07/2017	2040 On 02-November-17			Bond Future	9.83	95.2003	94.9440	95.2003	0.00
24/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1959	2	2	2	0.00
24/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1924	2	2	2	0.00
24/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1995	2	2	2	0.00
24/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3366	3	3	3	0.00
24/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3416	3	3	3	0.00
24/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3467	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	2040 On 01-February-18			Bond Future	9.88	92.5361	92.2731	92.5361	0.00
24/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3532	4	4	4	0.00
24/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3615	4	4	4	0.00
24/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3574	4	4	4	0.00
24/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3651	4	4	4	0.00
24/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3608	4	4	4	0.00
24/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3567	3	4	3	0.00
24/07/2017	2040 On 03-May-18			Bond Future	9.94	94.3428	94.0755	94.3428	0.00
24/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4872	5	5	5	0.00
24/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4959	5	5	5	0.00
24/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4915	5	5	5	0.00
24/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	3892	4	4	4	0.00
24/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	3854	4	4	4	0.00
24/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	3817	4	4	4	0.00
24/07/2017	2044 On 03-August-17			Bond Future	9.81	90.4694	90.2153	90.4694	22,110.00
24/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	259	0	0	0	0.00
24/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	241	0	0	0	0.00
24/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	279	0	0	0	0.00
24/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	1919	2	2	2	0.00
24/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1781	2	2	2	0.00
24/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1849	2	2	2	0.00
24/07/2017	2044 On 02-November-17			Bond Future	9.86	92.1934	91.9348	92.1934	207.00
24/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1877	2	2	2	0.00
24/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1947	2	2	2	0.00
24/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1912	2	2	2	0.00
24/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3644	4	4	4	0.00
24/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3591	3	4	3	0.00
24/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3538	3	4	3	0.00
24/07/2017	2044 On 01-February-18			Bond Future	9.92	89.5961	89.3308	89.5961	0.00
24/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3580	4	4	4	0.00
24/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3621	4	4	4	0.00
24/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3538	4	4	4	0.00
24/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3718	4	4	4	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
24/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3675	4	4	4	0.00
24/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3761	4	4	4	0.00
24/07/2017	2044 On 03-May-18			Bond Future	9.97	91.3455	91.0758	91.3455	0.00
24/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	5031	5	5	5	0.00
24/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4987	5	5	5	0.00
24/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4943	5	5	5	0.00
24/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	3922	4	4	4	0.00
24/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	3960	4	4	4	0.00
24/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	3884	4	4	4	0.00
24/07/2017	2046 On 03-August-17			Bond Future	124.10	124.1184	124.1050	124.1184	22,594.00
24/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17085	17	17	17	0.00
24/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17065	17	17	17	0.00
24/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17075	17	17	17	0.00
24/07/2017	2046 On 02-November-17			Bond Future	124.91	124.9256	124.9120	124.9256	2,700.00
24/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11398	11	11	11	0.00
24/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11388	11	11	11	0.00
24/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11408	11	11	11	0.00
24/07/2017	2046 On 01-February-18			Bond Future	127.37	127.3824	127.3654	127.3824	0.00
24/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5535	6	6	6	0.00
24/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5545	6	6	6	0.00
24/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5555	6	6	6	0.00
24/07/2017	2046 On 03-May-18			Bond Future	128.31	128.3276	128.3113	128.3276	0.00
24/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	371	0	0	0	0.00
24/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	381	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
24/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	361	0	0	0	0.00
24/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-August-17			Bond Future	130.56	130.5763	130.5622	130.5763	26,041.00
24/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18658	19	19	19	0.00
24/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18678	19	19	19	0.00
24/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18668	19	19	19	0.00
24/07/2017	2050 On 02-November-17			Bond Future	133.08	133.0910	133.0765	133.0910	1,600.00
24/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11573	12	12	12	0.00
24/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11583	12	12	12	0.00
24/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11593	12	12	12	0.00
24/07/2017	2050 On 01-February-18			Bond Future	134.00	134.0165	133.9986	134.0165	0.00
24/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6241	6	6	6	0.00
24/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6251	6	6	6	0.00
24/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6231	6	6	6	0.00
24/07/2017	2050 On 03-May-18			Bond Future	136.69	136.7111	136.6938	136.7111	0.00
24/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	1084	1	1	1	0.00
24/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	1074	1	1	1	0.00
24/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	1064	1	1	1	0.00
24/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
24/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	AL37 On 03-August-17			Index Future	548.47	549.2500	548.4660	549.2500	0.00
24/07/2017	AL37 On 02-November-17			Index Future	558.92	559.7160	558.9170	559.7160	0.00
24/07/2017	AL37 On 01-February-18			Index Future	569.72	570.5430	569.7190	570.5430	0.00
24/07/2017	AL37 On 03-May-18			Index Future	580.85	581.6870	580.8520	581.6870	0.00
24/07/2017	AL7T On 03-August-17			Index Future	631.55	632.8380	631.5450	632.8380	0.00
24/07/2017	AL7T On 02-November-17			Index Future	643.58	644.8970	643.5790	644.8970	0.00
24/07/2017	AL7T On 01-February-18			Index Future	656.02	657.3720	656.0170	657.3720	0.00
24/07/2017	AL7T On 03-May-18			Index Future	668.84	670.2120	668.8370	670.2120	0.00
24/07/2017	ALBI On 03-August-17			Index Future	566.15	567.3790	566.1510	567.3790	596.00
24/07/2017	ALBI On 02-November-17			Index Future	576.94	578.1920	576.9390	578.1920	0.00
24/07/2017	ALBI On 01-February-18			Index Future	588.09	589.3750	588.0890	589.3750	0.00
24/07/2017	ALBI On 03-May-18			Index Future	599.58	600.8870	599.5810	600.8870	0.00
24/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C040 On 31-January-40			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
24/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C226 On 25-January-23			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
24/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2017	EL28 On 03-August-17			Bond Future	127.09	127.1054	127.0940	127.1054	0.00
24/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8076	8	8	8	0.00
24/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8066	8	8	8	0.00
24/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8086	8	8	8	0.00
24/07/2017	EL28 On 02-November-17			Bond Future	127.80	127.8092	127.7977	127.8092	0.00
24/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6072	6	6	6	0.00
24/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6082	6	6	6	0.00
24/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6092	6	6	6	0.00
24/07/2017	EL28 On 01-February-18			Bond Future	130.31	130.3227	130.3077	130.3227	0.00
24/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1982	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
24/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2002	2	2	2	0.00
24/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1992	2	2	2	0.00
24/07/2017	EL28 On 03-May-18			Bond Future	132.93	132.9430	132.9286	132.9430	0.00
24/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	261	0	0	0	0.00
24/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	271	0	0	0	0.00
24/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	251	0	0	0	0.00
24/07/2017	ES33 On 03-August-17			Bond Future	10.74	78.5528	78.3730	78.5528	9,466.00
24/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1324	1	1	1	0.00
24/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1261	1	1	1	0.00
24/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1198	1	1	1	0.00
24/07/2017	ES33 On 02-November-17			Bond Future	10.84	76.2581	76.0751	76.2581	0.00
24/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1011	1	1	1	0.00
24/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	949	1	1	1	0.00
24/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1072	1	1	1	0.00
24/07/2017	ES33 On 01-February-18			Bond Future	10.93	77.7331	77.5452	77.7331	0.00
24/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	352	1	0	1	0.00
24/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	411	1	0	1	0.00
24/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	470	1	0	1	0.00
24/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-May-18			Bond Future	11.02	75.4575	75.2665	75.4575	0.00
24/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1081	1	1	1	0.00
24/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1139	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
24/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1023	1	1	1	0.00
24/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
24/07/2017	ES42 On 03-August-17			Bond Future	10.97	81.7227	81.5198	81.7227	7,957.00
24/07/2017	ES42 On 02-November-17			Bond Future	11.06	79.0185	78.8120	79.0185	0.00
24/07/2017	ES42 On 01-February-18			Bond Future	11.15	80.5468	80.3349	80.5468	0.00
24/07/2017	ES42 On 03-May-18			Bond Future	11.25	77.8578	77.6424	77.8578	0.00
24/07/2017	GOVI On 03-August-17			GOVI	564.98	566.2220	564.9780	566.2220	413.00
24/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	38880	5	4	5	0.00
24/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	38680	5	4	5	0.00
24/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	38780	5	4	5	0.00
24/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 02-November-17			GOVI	575.74	577.0120	575.7430	577.0120	74.00
24/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	33030	5	3	5	0.00
24/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	32930	5	3	5	0.00
24/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	32830	5	3	5	0.00
24/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 01-February-18			GOVI	586.87	588.1740	586.8700	588.1740	0.00
24/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	58400	7	6	7	0.00
24/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	58300	7	6	7	0.00
24/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	58500	7	6	7	0.00
24/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 03-May-18			GOVI	598.34	599.6620	598.3380	599.6620	0.00
24/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	80480	9	8	9	0.00
24/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	80680	9	8	9	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
24/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	80580	9	8	9	0.00
24/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
24/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
24/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2017	IGOV On 03-August-17			Index Future	246.33	246.2440	246.3290	246.2440	1,241.00
24/07/2017	IGOV On 02-November-17			Index Future	251.07	250.9850	251.0720	250.9850	0.00
24/07/2017	IGOV On 01-February-18			Index Future	256.00	255.9210	256.0030	255.9210	0.00
24/07/2017	IGOV On 03-May-18			Index Future	261.15	261.0670	261.1520	261.0670	0.00
24/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
24/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
24/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7702	99.7539	99.7702	0.00
24/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6444	99.6307	99.6444	0.00
24/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.69	99.7015	99.6933	99.7015	0.00
24/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.80	99.7771	99.7989	99.7771	0.00
24/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7988	99.7844	99.7988	0.00
24/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9224	98.9086	98.9224	0.00
24/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.38	98.3935	98.3848	98.3935	0.00
24/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.26	98.2433	98.2649	98.2433	0.00
24/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.56	98.5300	98.5600	98.5300	0.00
24/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.88	98.8462	98.8783	98.8462	0.00
24/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.20	99.1591	99.1962	99.1591	0.00
24/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.55	99.5032	99.5458	99.5032	0.00
24/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.60	95.5061	95.5976	95.5061	0.00
24/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.81	94.7117	94.8111	94.7117	0.00
24/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.00	93.8916	93.9988	93.8916	0.00
24/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.16	94.0497	94.1624	94.0497	0.00
24/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.34	96.2298	96.3441	96.2298	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.46	96.3465	96.4632	96.3465	0.00
24/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.65	97.5304	97.6515	97.5304	0.00
24/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.85	99.7241	99.8533	99.7241	0.00
24/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.52	94.2288	94.5167	94.2288	0.00
24/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.53	91.2297	91.5304	91.2297	0.00
24/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.29	89.9796	90.2930	89.9796	0.00
24/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.48	92.1516	92.4765	92.1516	0.00
24/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.29	95.9493	96.2850	95.9493	0.00
24/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.87	94.5146	94.8683	94.5146	0.00
24/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.96	96.5952	96.9612	96.5952	0.00
24/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.70	100.3276	100.6966	100.3276	0.00
24/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
24/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
24/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
24/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
24/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
24/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
24/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	2,500.00
24/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
24/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
24/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
24/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
24/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
24/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	R023 On 03-August-17			Bond Future	7.86	103.0640	102.8857	103.0640	38,186.00
24/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3115	3	3	3	0.00
24/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3200	3	3	3	0.00
24/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3158	3	3	3	0.00
24/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R023 On 02-November-17			Bond Future	7.87	101.0980	100.9165	101.0980	4,393.00
24/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	3020	3	3	3	0.00
24/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3093	3	3	3	0.00
24/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	3057	3	3	3	0.00
24/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	135	0	0	0	0.00
24/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	131	0	0	0	0.00
24/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	140	0	0	0	0.00
24/07/2017	R023 On 01-February-18			Bond Future	7.88	103.0535	102.8667	103.0535	0.00
24/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2429	3	2	3	0.00
24/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2458	3	2	3	0.00
24/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2401	3	2	3	0.00
24/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	642	1	1	1	0.00
24/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	631	1	1	1	0.00
24/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	654	1	1	1	0.00
24/07/2017	R023 On 03-May-18			Bond Future	7.87	101.1334	100.9438	101.1334	0.00
24/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2489	3	2	3	0.00
24/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2541	3	3	3	0.00
24/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2515	3	3	3	0.00
24/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	950	1	1	1	0.00
24/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	924	1	1	1	0.00
24/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	936	1	1	1	0.00
24/07/2017	R035 On 03-August-17			Bond Future	9.56	98.3148	98.0760	98.3148	11,141.00
24/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	506	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
24/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	343	0	0	0	0.00
24/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	424	0	0	0	0.00
24/07/2017	R035 On 02-November-17			Bond Future	9.62	95.6877	95.4447	95.6877	0.00
24/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	56	0	0	0	0.00
24/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	136	0	0	0	0.00
24/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	215	0	0	0	0.00
24/07/2017	R035 On 01-February-18			Bond Future	9.67	97.5385	97.2891	97.5385	0.00
24/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	452	1	0	1	0.00
24/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	608	1	1	1	0.00
24/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	530	1	1	1	0.00
24/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-May-18			Bond Future	9.72	94.9399	94.6864	94.9399	0.00
24/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1361	2	1	2	0.00
24/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1285	2	1	2	0.00
24/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1437	2	1	2	0.00
24/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R186 On 03-August-17			Bond Future	8.54	114.0618	113.8215	114.0618	142,832.00
24/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6354	7	6	7	0.00
24/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2463	3	2	3	0.00
24/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5393	6	5	6	0.00
24/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1543	2	2	2	0.00
24/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2528	3	3	3	0.00
24/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2657	3	3	3	0.00
24/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2592	3	3	3	0.00
24/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2146	2	2	2	0.00
24/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1838	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
24/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	1012	1	1	1	0.00
24/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3112	3	3	3	0.00
24/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	21	0	0	0	0.00
24/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	111	0	0	0	3,654.00
24/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	23	0	0	0	0.00
24/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
24/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
24/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	69	0	0	0	7,100.00
24/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	260	0	0	0	2,500.00
24/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	7	0	0	0	0.00
24/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	16	0	0	0	0.00
24/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	41	0	0	0	733.00
24/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	18	0	0	0	0.00
24/07/2017	R186 On 02-November-17			Bond Future	8.57	116.2354	115.9910	116.2354	11,407.00
24/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2981	3	3	3	0.00
24/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	3071	3	3	3	0.00
24/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	3026	3	3	3	0.00
24/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3539	4	4	4	0.00
24/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	899	1	1	1	0.00
24/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	940	1	1	1	0.00
24/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	714	1	1	1	5,000.00
24/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	919	1	1	1	0.00
24/07/2017	R186 On 01-February-18			Bond Future	8.60	113.1812	112.9300	113.1812	0.00
24/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3762	4	4	4	0.00
24/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3846	4	4	4	0.00
24/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3804	4	4	4	0.00
24/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1455	1	1	1	0.00
24/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1433	1	1	1	0.00
24/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1411	1	1	1	0.00
24/07/2017	R186 On 03-May-18			Bond Future	8.64	115.3913	115.1361	115.3913	0.00
24/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3917	4	4	4	0.00
24/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3993	4	4	4	0.00
24/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3954	4	4	4	0.00
24/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2143	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
24/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2119	2	2	2	0.00
24/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2169	2	2	2	0.00
24/07/2017	R197 On 03-August-17			Bond Future	295.38	295.4082	295.3758	295.4082	950.00
24/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12674	13	13	13	0.00
24/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12684	13	13	13	0.00
24/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12694	13	13	13	0.00
24/07/2017	R197 On 02-November-17			Bond Future	301.06	301.0967	301.0641	301.0967	1,400.00
24/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4096	4	4	4	0.00
24/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4106	4	4	4	0.00
24/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4086	4	4	4	0.00
24/07/2017	R197 On 01-February-18			Bond Future	299.92	299.9653	299.9242	299.9653	0.00
24/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	1756	2	2	2	0.00
24/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	1746	2	2	2	0.00
24/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	1736	2	2	2	0.00
24/07/2017	R197 On 03-May-18			Bond Future	305.96	305.9967	305.9570	305.9967	0.00
24/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	1517	2	2	2	0.00
24/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	1497	2	1	2	0.00
24/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	1507	2	2	2	0.00
24/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-August-17			Bond Future	236.76	235.8893	236.7613	235.8893	30,581.00
24/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21599	22	22	22	0.00
24/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21609	22	22	22	0.00
24/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21589	22	22	22	0.00
24/07/2017	R202 On 02-November-17			Bond Future	241.32	240.4316	241.3210	240.4316	2,549.00
24/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12569	13	13	13	0.00
24/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12579	13	13	13	0.00
24/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12589	13	13	13	0.00
24/07/2017	R202 On 01-February-18			Bond Future	242.31	241.4140	242.3144	241.4140	0.00
24/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6756	8	7	8	0.00
24/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6766	8	7	8	0.00
24/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6746	8	7	8	0.00
24/07/2017	R202 On 03-May-18			Bond Future	247.19	246.2681	247.1882	246.2681	0.00
24/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	292	1	0	1	0.00
24/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	282	1	0	1	0.00
24/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	302	1	0	1	0.00
24/07/2017	R203 On 03-August-17			Bond Future	7.05	103.3694	103.3665	103.3694	0.00
24/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	233	0	0	0	0.00
24/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	231	0	0	0	0.00
24/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	232	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
24/07/2017	R204 On 03-August-17			Bond Future	7.14	102.1600	102.1384	102.1600	41,536.00
24/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	785	1	1	1	0.00
24/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	811	1	1	1	0.00
24/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	798	1	1	1	0.00
24/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 02-November-17			Bond Future	7.00	104.1068	104.0852	104.1068	0.00
24/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	808	1	1	1	0.00
24/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	787	1	1	1	0.00
24/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	798	1	1	1	0.00
24/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R204 On 01-February-18			Bond Future	6.75	102.0805	102.0566	102.0805	0.00
24/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	475	0	0	0	0.00
24/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	488	1	0	1	0.00
24/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	482	1	0	1	0.00
24/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	58	0	0	0	0.00
24/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	57	0	0	0	0.00
24/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	60	0	0	0	0.00
24/07/2017	R204 On 03-May-18			Bond Future	6.28	104.0740	104.0504	104.0740	0.00
24/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	517	1	1	1	0.00
24/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	527	1	1	1	0.00
24/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	522	1	1	1	0.00
24/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	36	0	0	0	0.00
24/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	35	0	0	0	0.00
24/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	34	0	0	0	0.00
24/07/2017	R207 On 03-August-17			Bond Future	7.31	100.4331	100.3426	100.4331	46,581.00
24/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1916	2	2	2	51.00
24/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2364	2	2	2	0.00
24/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2342	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
24/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2385	2	2	2	0.00
24/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R207 On 02-November-17			Bond Future	7.25	102.3470	102.2552	102.3470	0.00
24/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1551	2	2	2	0.00
24/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1589	2	2	2	0.00
24/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1570	2	2	2	0.00
24/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	7	0	0	0	0.00
24/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	7	0	0	0	0.00
24/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	8	0	0	0	0.00
24/07/2017	R207 On 01-February-18			Bond Future	7.16	100.6847	100.5893	100.6847	0.00
24/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	941	1	1	1	0.00
24/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	954	1	1	1	0.00
24/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	968	1	1	1	0.00
24/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	160	0	0	0	0.00
24/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	164	0	0	0	0.00
24/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	156	0	0	0	0.00
24/07/2017	R207 On 03-May-18			Bond Future	7.05	102.6509	102.5544	102.6509	0.00
24/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	1022	1	1	1	0.00
24/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	1010	1	1	1	0.00
24/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	998	1	1	1	0.00
24/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	204	0	0	0	0.00
24/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	208	0	0	0	0.00
24/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	201	0	0	0	0.00
24/07/2017	R208 On 03-August-17			Bond Future	7.46	100.2683	100.1577	100.2683	34,160.00
24/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2565	3	3	3	0.00
24/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2625	3	3	3	0.00
24/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2595	3	3	3	0.00
24/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	R208 On 02-November-17			Bond Future	7.44	98.7772	98.6649	98.7772	891.00
24/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2168	2	2	2	0.00
24/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2222	2	2	2	0.00
24/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2195	2	2	2	0.00
24/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	29	0	0	0	0.00
24/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	27	0	0	0	0.00
24/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	30	0	0	0	0.00
24/07/2017	R208 On 01-February-18			Bond Future	7.40	100.6878	100.5715	100.6878	0.00
24/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1502	2	2	2	0.00
24/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1462	2	1	2	0.00
24/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1482	2	1	2	0.00
24/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	309	0	0	0	0.00
24/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	302	0	0	0	0.00
24/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	295	0	0	0	0.00
24/07/2017	R208 On 03-May-18			Bond Future	7.36	99.2516	99.1338	99.2516	0.00
24/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1524	2	2	2	0.00
24/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1506	2	2	2	0.00
24/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1488	2	1	2	0.00
24/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	444	0	0	0	0.00
24/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	436	0	0	0	0.00
24/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	429	0	0	0	0.00
24/07/2017	R209 On 03-August-17			Bond Future	9.53	74.0757	73.8754	74.0757	74,518.00
24/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	358	1	0	1	0.00
24/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	383	1	0	1	0.00
24/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	335	0	0	0	0.00
24/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	904	1	1	1	0.00
24/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	948	1	1	1	0.00
24/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	993	1	1	1	0.00
24/07/2017	R209 On 02-November-17			Bond Future	9.57	72.3376	72.1336	72.3376	1,096.00
24/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3668	4	4	4	0.00
24/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2623	3	3	3	0.00
24/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1812	2	2	2	0.00
24/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1876	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
24/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1844	2	2	2	0.00
24/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	600	1	1	1	4,100.00
24/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	73	0	0	0	2,800.00
24/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6640	7	7	7	0.00
24/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	246	0	0	0	1,300.00
24/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4602	4	5	4	0.00
24/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	904	1	1	1	3,360.00
24/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9415	9	9	9	0.00
24/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2178	2	2	2	0.00
24/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2107	2	2	2	0.00
24/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1463	1	1	1	6,500.00
24/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2142	2	2	2	0.00
24/07/2017	R209 On 01-February-18			Bond Future	9.62	73.7367	73.5275	73.7367	0.00
24/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3025	3	3	3	0.00
24/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3060	3	3	3	0.00
24/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3096	3	3	3	0.00
24/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2381	2	2	2	0.00
24/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2442	2	2	2	0.00
24/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2411	2	2	2	0.00
24/07/2017	R209 On 03-May-18			Bond Future	9.67	72.0261	71.8134	72.0261	0.00
24/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3989	4	4	4	0.00
24/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3918	4	4	4	0.00
24/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3953	4	4	4	0.00
24/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2796	3	3	3	0.00
24/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2740	3	3	3	0.00
24/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2768	3	3	3	0.00
24/07/2017	R210 On 03-August-17			Bond Future	184.85	184.8743	184.8541	184.8743	1,675.00
24/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11436	11	11	11	0.00
24/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11446	11	11	11	0.00
24/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11426	11	11	11	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
24/07/2017	R210 On 02-November-17			Bond Future	186.01	186.0347	186.0144	186.0347	699.00
24/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6066	6	6	6	0.00
24/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6056	6	6	6	0.00
24/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6076	6	6	6	0.00
24/07/2017	R210 On 01-February-18			Bond Future	189.67	189.6933	189.6678	189.6933	0.00
24/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2692	3	3	3	0.00
24/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2702	3	3	3	0.00
24/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2712	3	3	3	0.00
24/07/2017	R210 On 03-May-18			Bond Future	191.03	191.0578	191.0331	191.0578	0.00
24/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	417	0	0	0	0.00
24/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	407	0	0	0	0.00
24/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	427	0	0	0	0.00
24/07/2017	R212 On 03-August-17			Bond Future	148.34	148.3516	148.3353	148.3516	3,258.00
24/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5005	5	5	5	0.00
24/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5025	5	5	5	0.00
24/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5015	5	5	5	0.00
24/07/2017	R212 On 02-November-17			Bond Future	151.19	151.2083	151.1920	151.2083	1,600.00
24/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1208	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
24/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1218	1	1	1	0.00
24/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1228	1	1	1	0.00
24/07/2017	R212 On 01-February-18			Bond Future	152.10	152.1218	152.1012	152.1218	0.00
24/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2589	3	3	3	0.00
24/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2599	3	3	3	0.00
24/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2609	3	3	3	0.00
24/07/2017	R212 On 03-May-18			Bond Future	155.16	155.1806	155.1606	155.1806	0.00
24/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	871	1	1	1	0.00
24/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	881	1	1	1	0.00
24/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	861	1	1	1	0.00
24/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
24/07/2017	R213 On 03-August-17			Bond Future	9.21	86.3582	86.1241	86.3582	63,799.00
24/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1068	1	1	1	0.00
24/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1115	1	1	1	0.00
24/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1163	1	1	1	0.00
24/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	255	0	0	0	0.00
24/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	237	0	0	0	0.00
24/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	274	0	0	0	0.00
24/07/2017	R213 On 02-November-17			Bond Future	9.26	84.4542	84.2158	84.4542	21.00
24/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2255	2	2	2	0.00
24/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2182	2	2	2	0.00
24/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2218	2	2	2	0.00
24/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1641	2	2	2	0.00
24/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1611	2	2	2	0.00
24/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1582	2	2	2	0.00
24/07/2017	R213 On 01-February-18			Bond Future	9.31	86.0877	85.8432	86.0877	0.00
24/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	3040	3	3	3	0.00
24/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	3004	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2969	3	3	3	0.00
24/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2257	2	2	2	0.00
24/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2228	2	2	2	0.00
24/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2287	2	2	2	0.00
24/07/2017	R213 On 03-May-18			Bond Future	9.35	84.2169	83.9683	84.2169	0.00
24/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3911	4	4	4	0.00
24/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3984	4	4	4	0.00
24/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3947	4	4	4	0.00
24/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2524	2	3	2	0.00
24/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2552	2	3	2	0.00
24/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2498	2	2	2	0.00
24/07/2017	R214 On 03-August-17			Bond Future	9.70	73.5794	73.3729	73.5794	37,004.00
24/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	174	0	0	0	0.00
24/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	188	0	0	0	0.00
24/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	204	0	0	0	0.00
24/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1473	1	1	1	0.00
24/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1417	1	1	1	0.00
24/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1531	1	2	1	0.00
24/07/2017	R214 On 02-November-17			Bond Future	9.75	71.6853	71.4751	71.6853	22.00
24/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1559	2	2	2	0.00
24/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1618	2	2	2	0.00
24/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1588	2	2	2	0.00
24/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2766	3	3	3	0.00
24/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2683	3	3	3	0.00
24/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2724	3	3	3	0.00
24/07/2017	R214 On 01-February-18			Bond Future	9.80	73.0720	72.8563	73.0720	0.00
24/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2934	3	3	3	0.00
24/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2899	3	3	3	0.00
24/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2969	3	3	3	0.00
24/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2787	3	3	3	0.00
24/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2754	3	3	3	0.00
24/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2720	3	3	3	0.00
24/07/2017	R214 On 03-May-18			Bond Future	9.85	71.2006	70.9814	71.2006	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
24/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3963	4	4	4	0.00
24/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3928	4	4	4	0.00
24/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3999	4	4	4	0.00
24/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3063	3	3	3	0.00
24/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3093	3	3	3	0.00
24/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3124	3	3	3	0.00
24/07/2017	R248 On 03-August-17			Bond Future	9.77	94.1846	93.9225	94.1846	77,381.00
24/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	229	0	0	0	0.00
24/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	247	0	0	0	0.00
24/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	212	0	0	0	0.00
24/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2047	2	2	2	0.00
24/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	1974	2	2	2	0.00
24/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2121	2	2	2	0.00
24/07/2017	R248 On 02-November-17			Bond Future	9.82	91.5421	91.2755	91.5421	233.00
24/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2000	2	2	2	0.00
24/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2036	2	2	2	0.00
24/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2073	2	2	2	0.00
24/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3643	4	4	4	0.00
24/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3590	3	4	3	0.00
24/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3537	3	4	3	0.00
24/07/2017	R248 On 01-February-18			Bond Future	9.88	93.3128	93.0393	93.3128	0.00
24/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3798	4	4	4	0.00
24/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3842	4	4	4	0.00
24/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3886	4	4	4	0.00
24/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3654	4	4	4	0.00
24/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3612	4	4	4	0.00
24/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3697	4	4	4	0.00
24/07/2017	R248 On 03-May-18			Bond Future	9.93	90.6950	90.4170	90.6950	0.00
24/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	5097	5	5	5	0.00
24/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	5186	5	5	5	0.00
24/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	5141	5	5	5	0.00
24/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4016	4	4	4	0.00
24/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	3977	4	4	4	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
24/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4055	4	4	4	0.00
