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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2017	2025 On 03-August-17			Bond Future	128.19	128.3473	128.1899	128.3473	2,414.00
21/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5770	6	5770	6	0.00
21/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5790	6	5790	6	0.00
21/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5780	6	5780	6	0.00
21/06/2017	2025 On 02-November-17			Bond Future	130.67	130.8309	130.6685	130.8309	0.00
21/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2302	2	2302	2	0.00
21/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2312	2	2312	2	0.00
21/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2292	2	2292	2	0.00
21/06/2017	2025 On 01-February-18			Bond Future	131.91	132.0743	131.9104	132.0743	0.00
21/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1980	2	1980	2	0.00
21/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1970	2	1970	2	0.00
21/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1990	2	1990	2	0.00
21/06/2017	2029 On 01-February-18			Bond Future	103.44	103.4274	103.4447	103.4274	0.00
21/06/2017	2030 On 03-August-17			Bond Future	9.17	91.8874	9.1745	91.8874	42,791.00
21/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1064	1	1064	1	0.00
21/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1132	1	1132	1	0.00
21/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1200	2	1200	2	0.00
21/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 02-November-17			Bond Future	9.22	93.6437	9.2192	93.6437	0.00
21/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	884	1	884	1	0.00
21/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	951	1	951	1	0.00
21/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	817	1	817	1	0.00
21/06/2017	2030 On 02-November-17	9.35	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
21/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 01-February-18			Bond Future	9.26	91.4585	9.2624	91.4585	0.00
21/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	784	1	784	1	0.00
21/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	717	1	717	1	0.00
21/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	850	1	850	1	0.00
21/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/06/2017	2032 On 03-August-17			Bond Future	9.37	94.4136	9.3695	94.4136	26,589.00
21/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1626	2	1626	2	0.00
21/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1542	2	1542	2	0.00
21/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1584	2	1584	2	0.00
21/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	1034	1	1034	1	0.00
21/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1097	1	1097	1	0.00
21/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1065	1	1065	1	0.00
21/06/2017	2032 On 02-November-17			Bond Future	9.42	92.0603	9.4198	92.0603	0.00
21/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2716	3	2716	3	0.00
21/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2755	3	2755	3	0.00
21/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2794	3	2794	3	0.00
21/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2246	2	2246	2	0.00
21/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2279	2	2279	2	0.00
21/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2213	2	2213	2	0.00
21/06/2017	2032 On 01-February-18			Bond Future	9.47	93.8494	9.4686	93.8494	0.00
21/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3449	4	3449	4	0.00
21/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3488	4	3488	4	0.00
21/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3527	4	3527	4	0.00
21/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2835	3	2835	3	0.00
21/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2803	3	2803	3	0.00
21/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2867	3	2867	3	0.00
21/06/2017	2033 On 03-August-17			Bond Future	105.20	105.0445	105.2021	105.0445	6,534.00
21/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 03-August-17	113.13	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
21/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7918	8	7918	8	0.00
21/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7928	8	7928	8	0.00
21/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7938	8	7938	8	0.00
21/06/2017	2033 On 02-November-17			Bond Future	106.16	106.0006	106.1597	106.0006	0.00
21/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3920	4	3920	4	0.00
21/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3930	4	3930	4	0.00
21/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3910	4	3910	4	0.00
21/06/2017	2033 On 01-February-18			Bond Future	108.27	108.1035	108.2670	108.1035	0.00
21/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1373	2	1373	2	0.00
21/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1393	2	1393	2	0.00
21/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1383	2	1383	2	0.00
21/06/2017	2037 On 03-August-17			Bond Future	9.74	89.8068	9.7434	89.8068	66,825.00
21/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	919	1	919	1	0.00
21/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	890	1	890	1	0.00
21/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	861	1	861	1	0.00
21/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2280	2	2280	2	0.00
21/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2229	2	2229	2	0.00
21/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2333	2	2333	2	0.00
21/06/2017	2037 On 02-November-17			Bond Future	9.80	91.5233	9.7968	91.5233	233.00
21/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2338	3	2338	3	0.00
21/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2374	3	2374	3	0.00
21/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2302	2	2302	2	0.00
21/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3377	3	3377	3	0.00
21/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3421	3	3421	3	0.00
21/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3465	3	3465	3	0.00
21/06/2017	2037 On 01-February-18			Bond Future	9.85	89.0466	9.8496	89.0466	0.00
21/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3488	4	3488	4	0.00
21/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3528	4	3528	4	0.00

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21/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3449	4	3449	4	0.00
21/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3718	4	3718	4	0.00
21/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3680	3	3680	3	0.00
21/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3757	4	3757	4	0.00
21/06/2017	2038 On 03-August-17			Bond Future	130.60	130.5824	130.6036	130.5824	22,539.00
21/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10566	11	10566	11	0.00
21/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10556	11	10556	11	0.00
21/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10576	11	10576	11	0.00
21/06/2017	2038 On 02-November-17			Bond Future	133.13	133.1091	133.1288	133.1091	0.00
21/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3691	4	3691	4	0.00
21/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3671	4	3671	4	0.00
21/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3681	4	3681	4	0.00
21/06/2017	2038 On 01-February-18			Bond Future	134.25	134.2288	134.2505	134.2288	0.00
21/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2680	3	2680	3	0.00
21/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2690	3	2690	3	0.00
21/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2700	3	2700	3	0.00
21/06/2017	2040 On 03-August-17			Bond Future	9.79	93.4945	9.7882	93.4945	13,856.00
21/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1036	1	1036	1	0.00
21/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1004	1	1004	1	0.00
21/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	972	1	972	1	0.00
21/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2451	2	2451	2	0.00
21/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2507	2	2507	2	0.00
21/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2396	2	2396	2	0.00
21/06/2017	2040 On 02-November-17			Bond Future	9.84	95.2815	9.8412	95.2815	0.00
21/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2365	3	2365	3	0.00

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21/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2401	3	2401	3	0.00
21/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2329	3	2329	3	0.00
21/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3860	4	3860	4	0.00
21/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3910	4	3910	4	0.00
21/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3960	4	3960	4	0.00
21/06/2017	2040 On 01-February-18			Bond Future	9.89	92.6275	9.8935	92.6275	0.00
21/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	3853	4	3853	4	0.00
21/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	3937	4	3937	4	0.00
21/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	3895	4	3895	4	0.00
21/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	4049	4	4049	4	0.00
21/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	4007	4	4007	4	0.00
21/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3966	4	3966	4	0.00
21/06/2017	2044 On 03-August-17			Bond Future	9.84	90.2865	9.8377	90.2865	23,670.00
21/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	905	1	905	1	0.00
21/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	876	1	876	1	0.00
21/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	935	1	935	1	0.00
21/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2770	3	2770	3	0.00
21/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2711	3	2711	3	0.00
21/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2653	2	2653	2	0.00
21/06/2017	2044 On 02-November-17			Bond Future	9.89	92.0122	9.8899	92.0122	200.00
21/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2243	2	2243	2	0.00
21/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2314	2	2314	2	0.00
21/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2279	2	2279	2	0.00
21/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4226	4	4226	4	0.00
21/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4174	4	4174	4	0.00
21/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	4121	4	4121	4	0.00
21/06/2017	2044 On 01-February-18			Bond Future	9.94	89.4198	9.9413	89.4198	0.00
21/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3783	4	3783	4	0.00
21/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3825	4	3825	4	0.00
21/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3741	4	3741	4	0.00
21/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4130	4	4130	4	0.00
21/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	4088	4	4088	4	0.00
21/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4173	4	4173	4	0.00
21/06/2017	2046 On 03-August-17			Bond Future	128.00	127.9822	128.0032	127.9822	23,901.00

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21/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13187	13	13187	13	0.00
21/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13167	13	13167	13	0.00
21/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13177	13	13177	13	0.00
21/06/2017	2046 On 02-November-17			Bond Future	128.90	128.8754	128.8950	128.8754	0.00
21/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7415	7	7415	7	0.00
21/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7425	7	7425	7	0.00
21/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7405	7	7405	7	0.00
21/06/2017	2046 On 01-February-18			Bond Future	131.45	131.4320	131.4539	131.4320	0.00
21/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1446	1	1446	1	0.00
21/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1456	1	1456	1	0.00
21/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1466	1	1466	1	0.00
21/06/2017	2050 On 03-August-17			Bond Future	136.03	136.0026	136.0254	136.0026	26,059.00
21/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13205	13	13205	13	0.00
21/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13215	13	13215	13	0.00
21/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13195	13	13195	13	0.00
21/06/2017	2050 On 02-November-17			Bond Future	138.66	138.6343	138.6552	138.6343	0.00
21/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	5995	6	5995	6	0.00
21/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6005	6	6005	6	0.00
21/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6015	6	6015	6	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
21/06/2017	2050 On 01-February-18			Bond Future	139.72	139.6930	139.7159	139.6930	0.00
21/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	524	1	524	1	0.00
21/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	534	1	534	1	0.00
21/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	514	1	514	1	0.00
21/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	AL37 On 03-August-17			Index Future	545.44	545.8510	545.4400	545.8510	0.00
21/06/2017	AL37 On 02-November-17			Index Future	555.86	556.2840	555.8600	556.2840	0.00
21/06/2017	AL37 On 01-February-18			Index Future	566.67	567.0960	566.6690	567.0960	0.00
21/06/2017	AL7T On 03-August-17			Index Future	629.65	631.1860	629.6530	631.1860	0.00
21/06/2017	AL7T On 02-November-17			Index Future	641.68	643.2500	641.6820	643.2500	0.00
21/06/2017	AL7T On 01-February-18			Index Future	654.16	655.7520	654.1590	655.7520	0.00
21/06/2017	ALBI On 03-August-17			Index Future	564.03	565.6860	564.0270	565.6860	599.00
21/06/2017	ALBI On 02-November-17			Index Future	574.80	576.4980	574.8020	576.4980	0.00
21/06/2017	ALBI On 01-February-18			Index Future	585.98	587.7030	585.9790	587.7030	0.00
21/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C186 On 21-December-26			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
21/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2017	EL28 On 03-August-17			Bond Future	128.06	128.1460	128.0553	128.1460	0.00
21/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7115	7	7115	7	0.00
21/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7105	7	7105	7	0.00
21/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7125	7	7125	7	0.00
21/06/2017	EL28 On 02-November-17			Bond Future	128.79	128.8819	128.7875	128.8819	0.00
21/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5083	5	5083	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
21/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5093	5	5093	5	0.00
21/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5103	5	5103	5	0.00
21/06/2017	EL28 On 01-February-18			Bond Future	131.34	131.4388	131.3442	131.4388	0.00
21/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	946	1	946	1	0.00
21/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	966	1	966	1	0.00
21/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	956	1	956	1	0.00
21/06/2017	ES33 On 03-August-17			Bond Future	10.82	78.1644	10.8242	78.1644	9,466.00
21/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1824	2	1824	2	0.00
21/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1761	1	1761	1	0.00
21/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1698	1	1698	1	0.00
21/06/2017	ES33 On 02-November-17			Bond Future	10.92	75.8667	10.9191	75.8667	0.00
21/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1517	1	1517	1	0.00
21/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1455	1	1455	1	0.00
21/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1579	1	1579	1	0.00
21/06/2017	ES33 On 01-February-18			Bond Future	11.02	77.3411	11.0163	77.3411	0.00
21/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
21/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	96	0	96	0	0.00
21/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	37	0	37	0	0.00
21/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	155	0	155	0	0.00
21/06/2017	ES42 On 03-August-17			Bond Future	10.99	81.6704	10.9886	81.6704	7,957.00
21/06/2017	ES42 On 02-November-17			Bond Future	11.08	78.9698	11.0812	78.9698	0.00
21/06/2017	ES42 On 01-February-18			Bond Future	11.17	80.5045	11.1730	80.5045	0.00
21/06/2017	GOVI On 03-August-17			GOVI	562.75	564.3810	562.7520	564.3810	406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	16520	3	16520	3	0.00
21/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	16420	3	16420	3	0.00
21/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	16620	3	16620	3	0.00
21/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 02-November-17			GOVI	573.50	575.1670	573.5030	575.1670	0.00
21/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	10630	3	10630	3	0.00
21/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	10530	3	10530	3	0.00
21/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	10430	3	10430	3	0.00
21/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 01-February-18			GOVI	584.65	586.3460	584.6540	586.3460	0.00
21/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	36240	5	36240	5	0.00
21/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	36340	5	36340	5	0.00
21/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	36140	5	36140	5	0.00
21/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2017	IGOV On 03-August-17			Index Future	250.15	250.1240	250.1470	250.1240	1,296.00
21/06/2017	IGOV On 02-November-17			Index Future	254.98	254.9640	254.9840	254.9640	0.00
21/06/2017	IGOV On 01-February-18			Index Future	260.05	260.0220	260.0460	260.0220	0.00
21/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
21/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
21/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6115	99.6126	99.6115	0.00
21/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8157	99.8195	99.8157	0.00
21/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7439	99.7472	99.7439	0.00
21/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8717	99.8779	99.8717	0.00
21/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	99.9952	100.0034	99.9952	0.00
21/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8426	99.8452	99.8426	0.00
21/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0257	99.0289	99.0257	0.00
21/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5574	98.5622	98.5574	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
21/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4639	98.4734	98.4639	0.00
21/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
21/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1843	99.1994	99.1843	0.00
21/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5525	99.5757	99.5525	0.00
21/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.97	99.9443	99.9721	99.9443	0.00
21/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.14	96.0856	96.1399	96.0856	0.00
21/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.36	95.3047	95.3638	95.3047	0.00
21/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.55	94.4891	94.5519	94.4891	0.00
21/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.71	94.6444	94.7080	94.6444	0.00
21/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.87	96.8066	96.8668	96.8066	51.00
21/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.97	96.9130	96.9704	96.9130	0.00
21/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.14	98.0817	98.1427	98.0817	0.00
21/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.33	100.2580	100.3287	100.2580	0.00
21/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.79	94.6539	94.7921	94.6539	0.00
21/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.80	91.6325	91.8010	91.6325	0.00
21/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.54	90.3555	90.5420	90.3555	0.00
21/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.68	92.4988	92.6830	92.4988	0.00
21/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.43	96.2674	96.4344	96.2674	0.00
21/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.98	94.8334	94.9848	94.8334	0.00
21/06/2017	IS10 On 21-June-27			Interest Rate Swap	97.03	96.8941	97.0342	96.8941	0.00
21/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.73	100.6001	100.7349	100.6001	0.00
21/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
21/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
21/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
21/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
21/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
21/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
21/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
21/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	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
21/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
21/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
21/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
21/06/2017	R023 On 03-August-17			Bond Future	8.01	102.3510	8.0083	102.3510	38,317.00
21/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2525	3	2525	3	0.00
21/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2605	3	2605	3	0.00
21/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2565	3	2565	3	0.00
21/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	55	0	55	0	0.00
21/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	52	0	52	0	0.00
21/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	49	0	49	0	0.00
21/06/2017	R023 On 02-November-17			Bond Future	8.03	100.3769	8.0258	100.3769	0.00
21/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2552	3	2552	3	0.00
21/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2585	3	2585	3	0.00
21/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2618	3	2618	3	0.00
21/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	317	0	317	0	0.00
21/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	308	0	308	0	0.00
21/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	325	0	325	0	0.00
21/06/2017	R023 On 01-February-18			Bond Future	8.04	102.3277	8.0390	102.3277	0.00
21/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2073	2	2073	2	0.00
21/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2099	2	2099	2	0.00
21/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2048	2	2048	2	0.00
21/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	940	1	940	1	0.00
21/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	925	1	925	1	0.00
21/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	954	1	954	1	0.00
21/06/2017	R035 On 03-August-17			Bond Future	9.63	97.8754	9.6313	97.8754	10,528.00
21/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	976	1	976	1	0.00
21/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	895	1	895	1	0.00
21/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	1057	1	1057	1	0.00
21/06/2017	R035 On 02-November-17			Bond Future	9.69	95.2452	9.6875	95.2452	0.00
21/06/2017	R035 On 02-November-17	9.60	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
21/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	614	0	614	0	0.00
21/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	694	0	694	0	0.00
21/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	774	0	774	0	0.00
21/06/2017	R035 On 01-February-18			Bond Future	9.74	97.0963	9.7435	97.0963	0.00
21/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	50	0	50	0	0.00
21/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	106	0	106	0	0.00
21/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	28	0	28	0	0.00
21/06/2017	R186 On 03-August-17			Bond Future	8.59	113.7688	8.5874	113.7688	123,870.00
21/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2481	3	2481	3	0.00
21/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6049	6	6049	6	0.00
21/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5113	5	5113	5	0.00
21/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2640	3	2640	3	0.00
21/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2534	3	2534	3	0.00
21/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1751	2	1751	2	0.00
21/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1332	2	1332	2	0.00
21/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	1982	0	1982	0	0.00
21/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3023	3	3023	3	0.00
21/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2226	2	2226	2	0.00
21/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2586	3	2586	3	0.00
21/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	365	0	365	0	0.00
21/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	20	0	20	0	6,500.00
21/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	45	0	45	0	750.00
21/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	351	0	351	0	0.00
21/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	643	1	643	1	3,654.00
21/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	903	1	903	1	2,500.00
21/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	241	0	241	0	0.00
21/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	537	0	537	0	7,100.00
21/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	324	0	324	0	0.00
21/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	445	0	445	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	337	0	337	0	0.00
21/06/2017	R186 On 02-November-17			Bond Future	8.62	115.9433	8.6215	115.9433	4.00
21/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3048	3	3048	3	0.00
21/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3091	3	3091	3	0.00
21/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3133	3	3133	3	0.00
21/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3574	0	3574	0	0.00
21/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1287	1	1287	1	0.00
21/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1333	1	1333	1	0.00
21/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1074	0	1074	0	5,000.00
21/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1310	1	1310	1	0.00
21/06/2017	R186 On 01-February-18			Bond Future	8.65	112.8939	8.6530	112.8939	0.00
21/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3767	4	3767	4	0.00
21/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3849	4	3849	4	0.00
21/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3808	4	3808	4	0.00
21/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1778	2	1778	2	0.00
21/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1755	2	1755	2	0.00
21/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1733	2	1733	2	0.00
21/06/2017	R197 On 03-August-17			Bond Future	296.46	296.4105	296.4605	296.4105	2,350.00
21/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11599	12	11599	12	0.00
21/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11609	12	11609	12	0.00
21/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11589	12	11589	12	0.00
21/06/2017	R197 On 02-November-17			Bond Future	302.19	302.1461	302.1924	302.1461	0.00
21/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	2968	3	2968	3	0.00
21/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	2978	3	2978	3	0.00
21/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	2958	3	2958	3	0.00
21/06/2017	R197 On 01-February-18			Bond Future	301.14	301.0869	301.1381	301.0869	0.00
21/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	542	1	542	1	0.00
21/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	532	1	532	1	0.00
21/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	522	1	522	1	0.00
21/06/2017	R202 On 03-August-17			Bond Future	241.94	241.5882	241.9377	241.5882	30,532.00
21/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16422	17	16422	17	0.00
21/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16432	17	16432	17	0.00
21/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16412	17	16412	17	0.00
21/06/2017	R202 On 02-November-17			Bond Future	246.62	246.2631	246.6155	246.2631	0.00
21/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7274	8	7274	8	0.00
21/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7284	8	7284	8	0.00
21/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7294	8	7294	8	0.00
21/06/2017	R202 On 01-February-18			Bond Future	247.76	247.4019	247.7647	247.4019	0.00
21/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1305	2	1305	2	0.00
21/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1315	2	1315	2	0.00
21/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1295	2	1295	2	0.00
21/06/2017	R203 On 03-August-17			Bond Future	7.32	103.3331	7.3157	103.3331	0.00
21/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	262	0	262	0	0.00
21/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	261	0	261	0	0.00
21/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	260	0	260	0	0.00
21/06/2017	R204 On 03-August-17			Bond Future	7.41	101.8041	7.4111	101.8041	42,142.00
21/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	455	0	455	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
21/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	478	0	478	0	0.00
21/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	466	0	466	0	0.00
21/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	20	0	20	0	0.00
21/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	18	0	18	0	0.00
21/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	17	0	17	0	0.00
21/06/2017	R204 On 02-November-17			Bond Future	7.33	103.7499	7.3302	103.7499	0.00
21/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	471	0	471	0	0.00
21/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	452	0	452	0	0.00
21/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	461	0	461	0	0.00
21/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	17	0	17	0	0.00
21/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	16	0	16	0	0.00
21/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	15	0	15	0	0.00
21/06/2017	R204 On 01-February-18			Bond Future	7.17	101.7260	7.1681	101.7260	0.00
21/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	252	0	252	0	0.00
21/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	262	0	262	0	0.00
21/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	257	0	257	0	0.00
21/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	181	0	181	0	0.00
21/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	177	0	177	0	0.00
21/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	184	0	184	0	0.00
21/06/2017	R207 On 03-August-17			Bond Future	7.49	99.9790	7.4934	99.9790	45,774.00
21/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1508	2	1508	2	51.00
21/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1933	2	1933	2	0.00
21/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1975	2	1975	2	0.00
21/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1954	2	1954	2	0.00
21/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
21/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
21/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
21/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
21/06/2017	R207 On 02-November-17			Bond Future	7.46	101.8899	7.4557	101.8899	0.00
21/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1213	1	1213	1	0.00
21/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1195	1	1195	1	0.00
21/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1178	1	1178	1	0.00
21/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	46	0	46	0	0.00
21/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	48	0	48	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
21/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	44	0	44	0	0.00
21/06/2017	R207 On 01-February-18			Bond Future	7.39	100.2281	7.3928	100.2281	0.00
21/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	694	1	694	1	0.00
21/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	705	1	705	1	0.00
21/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	717	1	717	1	0.00
21/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	321	0	321	0	0.00
21/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	315	0	315	0	0.00
21/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	327	0	327	0	0.00
21/06/2017	R208 On 03-August-17			Bond Future	7.60	99.7429	7.6037	99.7429	35,097.00
21/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2126	2	2126	2	0.00
21/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2185	2	2185	2	0.00
21/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2155	2	2155	2	0.00
21/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	8	0	8	0	0.00
21/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	7	0	7	0	0.00
21/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	7	0	0.00
21/06/2017	R208 On 02-November-17			Bond Future	7.59	98.2474	7.5924	98.2474	0.00
21/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1786	2	1786	2	0.00
21/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1836	2	1836	2	0.00
21/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1811	2	1811	2	0.00
21/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	96	0	96	0	0.00
21/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	93	0	93	0	0.00
21/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	100	0	100	0	0.00
21/06/2017	R208 On 01-February-18			Bond Future	7.57	100.1567	7.5693	100.1567	0.00
21/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1242	1	1242	1	0.00
21/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1206	1	1206	1	0.00
21/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1224	1	1224	1	0.00
21/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	501	0	501	0	0.00
21/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	492	0	492	0	0.00
21/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	483	0	483	0	0.00
21/06/2017	R209 On 03-August-17			Bond Future	9.59	73.7538	9.5938	73.7538	74,098.00
21/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	769	1	769	1	0.00
21/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	744	1	744	1	0.00
21/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	795	1	795	1	0.00
21/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1809	2	1809	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
21/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1767	2	1767	2	0.00
21/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1853	2	1853	2	0.00
21/06/2017	R209 On 02-November-17			Bond Future	9.64	72.0135	9.6429	72.0135	790.00
21/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3685	4	3685	4	0.00
21/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2710	3	2710	3	0.00
21/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2001	2	2001	2	0.00
21/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	1939	2	1939	2	0.00
21/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	747	1	747	1	4,100.00
21/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6432	7	6432	7	0.00
21/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	119	0	119	0	2,800.00
21/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	1970	2	1970	2	0.00
21/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1377	1	1377	1	3,360.00
21/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5206	5	5206	5	0.00
21/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	494	0	494	0	1,300.00
21/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9918	10	9918	10	0.00
21/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2761	3	2761	3	0.00
21/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2688	3	2688	3	0.00
21/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2724	3	2724	3	0.00
21/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	2005	2	2005	2	6,500.00
21/06/2017	R209 On 01-February-18			Bond Future	9.69	73.4131	9.6906	73.4131	0.00
21/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3007	3	3007	3	0.00
21/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3075	3	3075	3	0.00
21/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3041	3	3041	3	0.00
21/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2879	3	2879	3	0.00
21/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2817	3	2817	3	0.00
21/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2848	3	2848	3	0.00
21/06/2017	R210 On 03-August-17			Bond Future	186.36	186.5023	186.3600	186.5023	1,675.00
21/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9930	10	9930	10	0.00
21/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9920	10	9920	10	0.00
21/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9940	10	9940	10	0.00
21/06/2017	R210 On 02-November-17			Bond Future	187.56	187.7111	187.5631	187.7111	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
21/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4517	4	4517	4	0.00
21/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4527	4	4527	4	0.00
21/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4507	4	4507	4	0.00
21/06/2017	R210 On 01-February-18			Bond Future	191.29	191.4351	191.2867	191.4351	0.00
21/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1073	1	1073	1	0.00
21/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1093	1	1093	1	0.00
21/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1083	1	1083	1	0.00
21/06/2017	R212 On 03-August-17			Bond Future	148.75	148.7593	148.7529	148.7593	4,858.00
21/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4587	5	4587	5	0.00
21/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4597	5	4597	5	0.00
21/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4607	5	4607	5	0.00
21/06/2017	R212 On 02-November-17			Bond Future	151.63	151.6379	151.6289	151.6379	0.00
21/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	771	1	771	1	0.00
21/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	791	1	791	1	0.00
21/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	781	1	781	1	0.00
21/06/2017	R212 On 01-February-18			Bond Future	152.58	152.5860	152.5789	152.5860	0.00
21/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2111	2	2111	2	0.00
21/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2121	2	2121	2	0.00
21/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2131	2	2131	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
21/06/2017	R213 On 03-August-17			Bond Future	9.26	86.0786	9.2623	86.0786	55,659.00
21/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1417	2	1417	2	0.00
21/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1494	2	1494	2	0.00
21/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1455	2	1455	2	0.00
21/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	937	1	937	1	0.00
21/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	910	1	910	1	0.00
21/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	966	1	966	1	0.00
21/06/2017	R213 On 02-November-17			Bond Future	9.31	84.1740	9.3103	84.1740	0.00
21/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2383	3	2383	3	0.00
21/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2313	2	2313	2	0.00
21/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2348	3	2348	3	0.00
21/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2117	2	2117	2	0.00
21/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	2085	2	2085	2	0.00
21/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	2055	2	2055	2	0.00
21/06/2017	R213 On 01-February-18			Bond Future	9.36	85.8098	9.3576	85.8098	0.00
21/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3100	3	3100	3	0.00
21/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3065	3	3065	3	0.00
21/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3030	3	3030	3	0.00
21/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2659	3	2659	3	0.00
21/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2630	2	2630	2	0.00
21/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2690	3	2690	3	0.00
21/06/2017	R214 On 03-August-17			Bond Future	9.71	73.6332	9.7086	73.6332	37,026.00
21/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	692	1	692	1	0.00
21/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	741	1	741	1	0.00
21/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	716	1	716	1	0.00
21/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	2095	2	2095	2	0.00
21/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	2001	2	2001	2	0.00
21/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	2047	2	2047	2	0.00
21/06/2017	R214 On 02-November-17			Bond Future	9.76	71.7441	9.7589	71.7441	0.00
21/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	1909	2	1909	2	0.00
21/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	1970	2	1970	2	0.00
21/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	1939	2	1939	2	0.00
21/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	3119	3	3119	3	0.00
21/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	3079	3	3079	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
21/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3160	3	3160	3	0.00
21/06/2017	R214 On 01-February-18			Bond Future	9.81	73.1384	9.8089	73.1384	0.00
21/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3170	3	3170	3	0.00
21/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3241	3	3241	3	0.00
21/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3206	3	3206	3	0.00
21/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	3095	3	3095	3	0.00
21/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	3062	3	3062	3	0.00
21/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	3029	3	3029	3	0.00
21/06/2017	R248 On 03-August-17			Bond Future	9.78	94.1557	9.7847	94.1557	78,556.00
21/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	909	1	909	1	0.00
21/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	879	1	879	1	0.00
21/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	939	1	939	1	0.00
21/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2776	3	2776	3	0.00
21/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2837	3	2837	3	0.00
21/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2899	3	2899	3	0.00
21/06/2017	R248 On 02-November-17			Bond Future	9.84	91.5179	9.8374	91.5179	226.00
21/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2430	3	2430	3	0.00
21/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2505	3	2505	3	0.00
21/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2467	3	2467	3	0.00
21/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4182	4	4182	4	0.00
21/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	4129	4	4129	4	0.00
21/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	4076	4	4076	4	0.00
21/06/2017	R248 On 01-February-18			Bond Future	9.89	93.2965	9.8898	93.2965	0.00
21/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4074	4	4074	4	0.00
21/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4118	4	4118	4	0.00
21/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4162	4	4162	4	0.00
21/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	4030	4	4030	4	0.00
21/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3988	4	3988	4	0.00
21/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	4072	4	4072	4	0.00