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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
29/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	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
29/06/2017	2025 On 03-August-17			Bond Future	128.00	128.0191	128.0049	128.0191	2,414.00
29/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5955	6	5955	6	0.00
29/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5975	6	5975	6	0.00
29/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5965	6	5965	6	0.00
29/06/2017	2025 On 02-November-17			Bond Future	130.48	130.4929	130.4788	130.4929	0.00
29/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2491	2	2491	2	0.00
29/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2501	2	2501	2	0.00
29/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2481	2	2481	2	0.00
29/06/2017	2025 On 01-February-18			Bond Future	131.71	131.7258	131.7107	131.7258	0.00
29/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2179	2	2179	2	0.00
29/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2169	2	2169	2	0.00
29/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2189	2	2189	2	0.00
29/06/2017	2029 On 01-February-18			Bond Future	102.57	102.5819	102.5703	102.5819	0.00
29/06/2017	2030 On 03-August-17			Bond Future	9.28	90.8795	9.2814	90.8795	43,303.00
29/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	330	0	330	0	0.00
29/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	398	0	398	0	0.00
29/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	466	1	466	1	0.00
29/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 02-November-17			Bond Future	9.33	92.6147	9.3298	92.6147	0.00
29/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	136	0	136	0	0.00
29/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	203	0	203	0	0.00
29/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	69	0	69	0	0.00
29/06/2017	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
29/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 01-February-18			Bond Future	9.38	90.4084	9.3772	90.4084	0.00
29/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	19	0	19	0	0.00
29/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	85	0	85	0	0.00
29/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	47	0	47	0	0.00
29/06/2017	2032 On 03-August-17			Bond Future	9.47	93.4848	9.4713	93.4848	26,589.00
29/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1100	1	1100	1	0.00
29/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1030	1	1030	1	0.00
29/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1065	1	1065	1	0.00
29/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	1256	1	1256	1	0.00
29/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1332	1	1332	1	0.00
29/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1294	1	1294	1	0.00
29/06/2017	2032 On 02-November-17			Bond Future	9.53	91.1118	9.5251	91.1118	0.00
29/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2246	2	2246	2	0.00
29/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2282	2	2282	2	0.00
29/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2318	2	2318	2	0.00
29/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2535	2	2535	2	0.00
29/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2572	3	2572	3	0.00
29/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2499	2	2499	2	0.00
29/06/2017	2032 On 01-February-18			Bond Future	9.58	92.8814	9.5776	92.8814	0.00
29/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	2983	3	2983	3	0.00
29/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3019	3	3019	3	0.00
29/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3055	3	3055	3	0.00
29/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	3144	3	3144	3	0.00
29/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	3110	3	3110	3	0.00
29/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	3179	3	3179	3	0.00
29/06/2017	2033 On 03-August-17			Bond Future	104.50	104.5117	104.5000	104.5117	6,534.00
29/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
29/06/2017	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
29/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8620	9	8620	9	0.00
29/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8630	9	8630	9	0.00
29/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8640	9	8640	9	0.00
29/06/2017	2033 On 02-November-17			Bond Future	105.44	105.4545	105.4432	105.4545	0.00
29/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4637	5	4637	5	0.00
29/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4647	5	4647	5	0.00
29/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4627	5	4627	5	0.00
29/06/2017	2033 On 01-February-18			Bond Future	107.53	107.5435	107.5313	107.5435	0.00
29/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	2109	2	2109	2	0.00
29/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	2129	2	2129	2	0.00
29/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	2119	2	2119	2	0.00
29/06/2017	2037 On 03-August-17			Bond Future	9.77	89.3361	9.7736	89.3361	66,825.00
29/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	702	1	702	1	0.00
29/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	676	1	676	1	0.00
29/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	651	1	651	1	0.00
29/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2305	2	2305	2	0.00
29/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2250	2	2250	2	0.00
29/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2361	2	2361	2	0.00
29/06/2017	2037 On 02-November-17			Bond Future	9.83	91.0419	9.8279	91.0419	233.00
29/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2145	2	2145	2	0.00
29/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2179	2	2179	2	0.00
29/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2110	2	2110	2	0.00
29/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3425	3	3425	3	0.00
29/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3470	3	3470	3	0.00
29/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3516	3	3516	3	0.00
29/06/2017	2037 On 01-February-18			Bond Future	9.88	88.5547	9.8819	88.5547	0.00
29/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3298	3	3298	3	0.00
29/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3336	3	3336	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
29/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3260	3	3260	3	0.00
29/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3778	4	3778	4	0.00
29/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3738	4	3738	4	0.00
29/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3817	4	3817	4	0.00
29/06/2017	2038 On 03-August-17			Bond Future	129.74	129.7557	129.7407	129.7557	22,539.00
29/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11429	11	11429	11	0.00
29/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11419	11	11419	11	0.00
29/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11439	11	11439	11	0.00
29/06/2017	2038 On 02-November-17			Bond Future	132.25	132.2630	132.2484	132.2630	0.00
29/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4572	5	4572	5	0.00
29/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4552	5	4552	5	0.00
29/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4562	5	4562	5	0.00
29/06/2017	2038 On 01-February-18			Bond Future	133.35	133.3620	133.3462	133.3620	0.00
29/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3584	4	3584	4	0.00
29/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3594	4	3594	4	0.00
29/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3604	4	3604	4	0.00
29/06/2017	2040 On 03-August-17			Bond Future	9.84	92.8604	9.8436	92.8604	14,089.00
29/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	727	1	727	1	0.00
29/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	700	1	700	1	0.00
29/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	674	1	674	1	0.00
29/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2617	2	2617	2	0.00
29/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2678	3	2678	3	0.00
29/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2557	2	2557	2	0.00
29/06/2017	2040 On 02-November-17			Bond Future	9.90	94.6334	9.8984	94.6334	0.00
29/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2072	2	2072	2	0.00

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29/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2106	2	2106	2	0.00
29/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2038	2	2038	2	0.00
29/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	4043	4	4043	4	0.00
29/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	4096	4	4096	4	0.00
29/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	4148	4	4148	4	0.00
29/06/2017	2040 On 01-February-18			Bond Future	9.95	91.9656	9.9527	91.9656	0.00
29/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	3536	4	3536	4	0.00
29/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	3617	4	3617	4	0.00
29/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	3576	4	3576	4	0.00
29/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	4222	4	4222	4	0.00
29/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	4179	4	4179	4	0.00
29/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	4136	4	4136	4	0.00
29/06/2017	2044 On 03-August-17			Bond Future	9.87	89.9515	9.8730	89.9515	24,347.00
29/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	667	1	667	1	0.00
29/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	641	1	641	1	0.00
29/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	693	1	693	1	0.00
29/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2837	3	2837	3	0.00
29/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2774	3	2774	3	0.00
29/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2712	3	2712	3	0.00
29/06/2017	2044 On 02-November-17			Bond Future	9.93	91.6689	9.9263	91.6689	200.00
29/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2027	2	2027	2	0.00
29/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2094	2	2094	2	0.00
29/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2060	2	2060	2	0.00
29/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4317	4	4317	4	0.00
29/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4263	4	4263	4	0.00
29/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	4209	4	4209	4	0.00
29/06/2017	2044 On 01-February-18			Bond Future	9.98	89.0687	9.9791	89.0687	0.00
29/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3554	4	3554	4	0.00
29/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3595	4	3595	4	0.00
29/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3513	4	3513	4	0.00
29/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4217	4	4217	4	0.00
29/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	4173	4	4173	4	0.00
29/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4261	4	4261	4	0.00
29/06/2017	2046 On 03-August-17			Bond Future	126.70	126.7138	126.6994	126.7138	23,901.00

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29/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	14491	14	14491	14	0.00
29/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	14471	14	14471	14	0.00
29/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	14481	14	14481	14	0.00
29/06/2017	2046 On 02-November-17			Bond Future	127.56	127.5788	127.5649	127.5788	0.00
29/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	8745	9	8745	9	0.00
29/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	8755	9	8755	9	0.00
29/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	8735	9	8735	9	0.00
29/06/2017	2046 On 01-February-18			Bond Future	130.09	130.1062	130.0914	130.1062	0.00
29/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	2809	3	2809	3	0.00
29/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	2819	3	2819	3	0.00
29/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	2829	3	2829	3	0.00
29/06/2017	2050 On 03-August-17			Bond Future	132.97	132.9809	132.9660	132.9809	26,059.00
29/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	16264	16	16264	16	0.00
29/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	16274	16	16274	16	0.00
29/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	16254	16	16254	16	0.00
29/06/2017	2050 On 02-November-17			Bond Future	135.54	135.5506	135.5358	135.5506	0.00
29/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	9114	9	9114	9	0.00
29/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	9124	9	9124	9	0.00
29/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	9134	9	9134	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
29/06/2017	2050 On 01-February-18			Bond Future	136.53	136.5438	136.5280	136.5438	0.00
29/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	3712	4	3712	4	0.00
29/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	3722	4	3722	4	0.00
29/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	3702	4	3702	4	0.00
29/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	AL37 On 03-August-17			Index Future	543.49	543.7970	543.4940	543.7970	0.00
29/06/2017	AL37 On 02-November-17			Index Future	553.87	554.1800	553.8740	554.1800	0.00
29/06/2017	AL37 On 01-February-18			Index Future	564.63	564.9430	564.6310	564.9430	0.00
29/06/2017	AL7T On 03-August-17			Index Future	625.18	625.9280	625.1800	625.9280	0.00
29/06/2017	AL7T On 02-November-17			Index Future	637.12	637.8790	637.1200	637.8790	0.00
29/06/2017	AL7T On 01-February-18			Index Future	649.49	650.2680	649.4940	650.2680	0.00
29/06/2017	ALBI On 03-August-17			Index Future	561.29	562.1010	561.2850	562.1010	596.00
29/06/2017	ALBI On 02-November-17			Index Future	572.00	572.8340	572.0040	572.8340	0.00
29/06/2017	ALBI On 01-February-18			Index Future	583.11	583.9600	583.1140	583.9600	0.00
29/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	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
29/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2017	EL28 On 03-August-17			Bond Future	127.35	127.7221	127.3549	127.7221	0.00
29/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7815	7	7815	7	0.00
29/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7805	7	7805	7	0.00
29/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7825	7	7825	7	0.00
29/06/2017	EL28 On 02-November-17			Bond Future	128.07	128.4462	128.0724	128.4462	0.00
29/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5798	5	5798	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
29/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5808	5	5808	5	0.00
29/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5818	5	5818	5	0.00
29/06/2017	EL28 On 01-February-18			Bond Future	130.61	130.9908	130.6087	130.9908	0.00
29/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1681	1	1681	1	0.00
29/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1701	1	1701	1	0.00
29/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1691	1	1691	1	0.00
29/06/2017	ES33 On 03-August-17			Bond Future	10.88	77.6698	10.8769	77.6698	9,466.00
29/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2144	2	2144	2	0.00
29/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2081	2	2081	2	0.00
29/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2018	2	2018	2	0.00
29/06/2017	ES33 On 02-November-17			Bond Future	10.97	75.3611	10.9736	75.3611	0.00
29/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1843	2	1843	2	0.00
29/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1781	2	1781	2	0.00
29/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1905	2	1905	2	0.00
29/06/2017	ES33 On 01-February-18			Bond Future	11.07	76.8247	11.0730	76.8247	0.00
29/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
29/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	430	0	430	0	0.00
29/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	371	0	371	0	0.00
29/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	490	0	490	0	0.00
29/06/2017	ES42 On 03-August-17			Bond Future	11.04	81.2127	11.0413	81.2127	7,957.00
29/06/2017	ES42 On 02-November-17			Bond Future	11.14	78.5017	11.1359	78.5017	0.00
29/06/2017	ES42 On 01-February-18			Bond Future	11.23	80.0263	11.2298	80.0263	0.00
29/06/2017	GOVI On 03-August-17			GOVI	560.01	560.8000	560.0080	560.8000	409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	10920	0	10920	0	0.00
29/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	11020	0	11020	0	0.00
29/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	10820	0	10820	0	0.00
29/06/2017	GOVI On 02-November-17			GOVI	570.70	571.5070	570.7030	571.5070	0.00
29/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	17470	1	17470	1	0.00
29/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	17570	1	17570	1	0.00
29/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	17370	1	17370	1	0.00
29/06/2017	GOVI On 01-February-18			GOVI	581.79	582.6070	581.7870	582.6070	0.00
29/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	7570	2	7570	2	0.00
29/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	7670	2	7670	2	0.00
29/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	7470	2	7470	2	0.00
29/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2017	IGOV On 03-August-17			Index Future	248.49	248.6350	248.4940	248.6350	1,296.00
29/06/2017	IGOV On 02-November-17			Index Future	253.30	253.4400	253.2970	253.4400	0.00
29/06/2017	IGOV On 01-February-18			Index Future	258.31	258.4600	258.3130	258.4600	0.00
29/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
29/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
29/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
29/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8107	99.8157	99.8107	0.00
29/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7466	99.7587	99.7466	0.00
29/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.8870	99.9067	99.8870	0.00
29/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0233	100.0536	100.0233	0.00
29/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8377	99.8427	99.8377	0.00
29/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0283	99.0403	99.0283	0.00
29/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5731	98.5933	98.5731	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
29/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.52	98.4929	98.5233	98.4929	0.00
29/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.90	98.8600	98.9000	98.8600	0.00
29/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.30	99.2460	99.2959	99.2460	0.00
29/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.69	99.6331	99.6937	99.6331	0.00
29/06/2017	IS02 On 20-September-19			Interest Rate Swap	100.11	100.0431	100.1148	100.0431	0.00
29/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.43	96.3168	96.4267	96.3168	0.00
29/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.68	95.5700	95.6821	95.5700	0.00
29/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.90	94.7889	94.9042	94.7889	0.00
29/06/2017	IS05 On 21-September-21			Interest Rate Swap	95.10	94.9779	95.0964	94.9779	0.00
29/06/2017	IS05 On 21-December-21			Interest Rate Swap	97.29	97.1693	97.2902	97.1693	51.00
29/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.43	97.3048	97.4302	97.3048	0.00
29/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.63	98.5014	98.6307	98.5014	0.00
29/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.83	100.6987	100.8327	100.6987	0.00
29/06/2017	IS10 On 17-December-25			Interest Rate Swap	95.65	95.4685	95.6547	95.4685	0.00
29/06/2017	IS10 On 16-March-26			Interest Rate Swap	92.70	92.5166	92.7049	92.5166	0.00
29/06/2017	IS10 On 15-June-26			Interest Rate Swap	91.49	91.2928	91.4851	91.2928	0.00
29/06/2017	IS10 On 21-September-26			Interest Rate Swap	93.66	93.4576	93.6558	93.4576	0.00
29/06/2017	IS10 On 21-December-26			Interest Rate Swap	97.43	97.2269	97.4330	97.2269	0.00
29/06/2017	IS10 On 15-March-27			Interest Rate Swap	96.03	95.8126	96.0340	95.8126	0.00
29/06/2017	IS10 On 21-June-27			Interest Rate Swap	98.11	97.8795	98.1106	97.8795	0.00
29/06/2017	IS10 On 20-September-27			Interest Rate Swap	101.82	101.5842	101.8196	101.5842	0.00
29/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
29/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
29/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
29/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
29/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
29/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
29/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
29/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	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
29/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
29/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
29/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
29/06/2017	R023 On 03-August-17			Bond Future	8.11	101.8659	8.1091	101.8659	38,422.00
29/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2094	2	2094	2	0.00
29/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2172	2	2172	2	0.00
29/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2133	2	2133	2	0.00
29/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	65	0	65	0	0.00
29/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	61	0	61	0	0.00
29/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	58	0	58	0	0.00
29/06/2017	R023 On 02-November-17			Bond Future	8.13	99.8805	8.1326	99.8805	0.00
29/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2178	2	2178	2	0.00
29/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2209	2	2209	2	0.00
29/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2241	2	2241	2	0.00
29/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	391	0	391	0	0.00
29/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	381	0	381	0	0.00
29/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	401	0	401	0	0.00
29/06/2017	R023 On 01-February-18			Bond Future	8.15	101.8205	8.1528	101.8205	0.00
29/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	1769	2	1769	2	0.00
29/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	1792	2	1792	2	0.00
29/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	1745	2	1745	2	0.00
29/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	1096	1	1096	1	0.00
29/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	1080	1	1080	1	0.00
29/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	1113	1	1113	1	0.00
29/06/2017	R035 On 03-August-17			Bond Future	9.68	97.2752	9.6771	97.2752	10,528.00
29/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	1341	1	1341	1	0.00
29/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	1260	1	1260	1	0.00
29/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	1422	1	1422	1	0.00
29/06/2017	R035 On 02-November-17			Bond Future	9.73	94.6317	9.7348	94.6317	0.00
29/06/2017	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
29/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	987	1	987	1	0.00
29/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	1066	1	1066	1	0.00
29/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	1146	1	1146	1	0.00
29/06/2017	R035 On 01-February-18			Bond Future	9.79	96.4697	9.7927	96.4697	0.00
29/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	332	0	332	0	0.00
29/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	487	0	487	0	0.00
29/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	409	0	409	0	0.00
29/06/2017	R186 On 03-August-17			Bond Future	8.71	112.8223	8.7062	112.8223	135,252.00
29/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	1791	2	1791	2	0.00
29/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	5241	5	5241	5	0.00
29/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	4312	4	4312	4	0.00
29/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	1935	2	1935	2	0.00
29/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	1838	2	1838	2	0.00
29/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1154	1	1154	1	0.00
29/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	813	1	813	1	0.00
29/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	1350	1	1350	1	0.00
29/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	2288	2	2288	2	0.00
29/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	1563	2	1563	2	0.00
29/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	1886	2	1886	2	0.00
29/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	485	0	485	0	0.00
29/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	22	0	22	0	6,500.00
29/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	53	0	53	0	750.00
29/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	466	0	466	0	0.00
29/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	857	1	857	1	3,654.00
29/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	1196	1	1196	1	2,500.00
29/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	317	0	317	0	0.00
29/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	715	1	715	1	7,100.00
29/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	429	0	429	0	0.00
29/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	592	1	592	1	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
29/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	447	0	447	0	0.00
29/06/2017	R186 On 02-November-17			Bond Future	8.75	114.9765	8.7454	114.9765	4.00
29/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	2485	3	2485	3	0.00
29/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	2523	3	2523	3	0.00
29/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	2562	3	2562	3	0.00
29/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	2966	3	2966	3	0.00
29/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1542	1	1542	1	0.00
29/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1596	2	1596	2	0.00
29/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1293	1	1293	1	5,000.00
29/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1569	2	1569	2	0.00
29/06/2017	R186 On 01-February-18			Bond Future	8.78	111.9069	8.7825	111.9069	0.00
29/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3210	3	3210	3	0.00
29/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3286	3	3286	3	0.00
29/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3247	3	3247	3	0.00
29/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	2066	2	2066	2	0.00
29/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	2040	2	2040	2	0.00
29/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	2014	2	2014	2	0.00
29/06/2017	R197 On 03-August-17			Bond Future	295.30	295.6613	295.3034	295.6613	2,350.00
29/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	12757	12	12757	12	0.00
29/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	12767	12	12767	12	0.00
29/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	12747	12	12747	12	0.00
29/06/2017	R197 On 02-November-17			Bond Future	301.01	301.3743	301.0107	301.3743	0.00
29/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	4149	4	4149	4	0.00
29/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	4159	4	4159	4	0.00
29/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	4139	4	4139	4	0.00
29/06/2017	R197 On 01-February-18			Bond Future	299.92	300.2911	299.9185	300.2911	0.00
29/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
29/06/2017	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
29/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	1762	1	1762	1	0.00
29/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	1752	1	1752	1	0.00
29/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	1742	1	1742	1	0.00
29/06/2017	R202 On 03-August-17			Bond Future	240.38	240.4097	240.3826	240.4097	30,532.00
29/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17977	18	17977	18	0.00
29/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17987	18	17987	18	0.00
29/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17967	18	17967	18	0.00
29/06/2017	R202 On 02-November-17			Bond Future	245.03	245.0551	245.0287	245.0551	0.00
29/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8861	9	8861	9	0.00
29/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8871	9	8871	9	0.00
29/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8881	9	8881	9	0.00
29/06/2017	R202 On 01-February-18			Bond Future	246.13	246.1633	246.1347	246.1633	0.00
29/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2935	3	2935	3	0.00
29/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2945	3	2945	3	0.00
29/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2925	3	2925	3	0.00
29/06/2017	R203 On 03-August-17			Bond Future	7.43	103.3272	7.4320	103.3272	0.00
29/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	274	0	274	0	0.00
29/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	273	0	273	0	0.00
29/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	272	0	272	0	0.00
29/06/2017	R204 On 03-August-17			Bond Future	7.50	101.6802	7.5012	101.6802	42,124.00
29/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	347	0	347	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
29/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	369	0	369	0	0.00
29/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	358	0	358	0	0.00
29/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	28	0	28	0	0.00
29/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	26	0	26	0	0.00
29/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	24	0	24	0	0.00
29/06/2017	R204 On 02-November-17			Bond Future	7.44	103.6216	7.4419	103.6216	0.00
29/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	365	0	365	0	0.00
29/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	347	0	347	0	0.00
29/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	356	0	356	0	0.00
29/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	31	0	31	0	0.00
29/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	29	0	29	0	0.00
29/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	27	0	27	0	0.00
29/06/2017	R204 On 01-February-18			Bond Future	7.32	101.5941	7.3157	101.5941	0.00
29/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	186	0	186	0	0.00
29/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	195	0	195	0	0.00
29/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	190	0	190	0	0.00
29/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	237	0	237	0	0.00
29/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	233	0	233	0	0.00
29/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	241	0	241	0	0.00
29/06/2017	R207 On 03-August-17			Bond Future	7.59	99.7603	7.5882	99.7603	45,818.00
29/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1301	1	1301	1	51.00
29/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1726	2	1726	2	0.00
29/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1769	2	1769	2	0.00
29/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1747	2	1747	2	0.00
29/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
29/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
29/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
29/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	3	0	3	0	0.00
29/06/2017	R207 On 02-November-17			Bond Future	7.56	101.6651	7.5625	101.6651	0.00
29/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1022	1	1022	1	0.00
29/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1005	1	1005	1	0.00
29/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	988	1	988	1	0.00
29/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	67	0	67	0	0.00
29/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	69	0	69	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
29/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	64	0	64	0	0.00
29/06/2017	R207 On 01-February-18			Bond Future	7.52	99.9977	7.5156	99.9977	0.00
29/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	558	1	558	1	0.00
29/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	568	1	568	1	0.00
29/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	578	1	578	1	0.00
29/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	401	0	401	0	0.00
29/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	394	0	394	0	0.00
29/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	408	0	408	0	0.00
29/06/2017	R208 On 03-August-17			Bond Future	7.70	99.4717	7.6969	99.4717	35,409.00
29/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	1840	2	1840	2	0.00
29/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	1899	2	1899	2	0.00
29/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	1869	2	1869	2	0.00
29/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	9	0	9	0	0.00
29/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	8	0	0.00
29/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	8	0	8	0	0.00
29/06/2017	R208 On 02-November-17			Bond Future	7.69	97.9690	7.6936	97.9690	0.00
29/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1526	2	1526	2	0.00
29/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1574	2	1574	2	0.00
29/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1550	2	1550	2	0.00
29/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	128	0	128	0	0.00
29/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	124	0	124	0	0.00
29/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	133	0	133	0	0.00
29/06/2017	R208 On 01-February-18			Bond Future	7.68	99.8718	7.6802	99.8718	0.00
29/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1041	1	1041	1	0.00
29/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1008	1	1008	1	0.00
29/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1024	1	1024	1	0.00
29/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	604	1	604	1	0.00
29/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	593	1	593	1	0.00
29/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	582	1	582	1	0.00
29/06/2017	R209 On 03-August-17			Bond Future	9.65	73.1803	9.6502	73.1803	73,958.00
29/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	532	1	532	1	0.00
29/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	511	1	511	1	0.00
29/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	553	1	553	1	0.00
29/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1947	2	1947	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
29/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1900	2	1900	2	0.00
29/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1995	2	1995	2	0.00
29/06/2017	R209 On 02-November-17			Bond Future	9.70	71.4276	9.7009	71.4276	800.00
29/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3367	3	3367	3	0.00
29/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2428	3	2428	3	0.00
29/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	1757	2	1757	2	0.00
29/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	1700	2	1700	2	0.00
29/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	612	1	612	1	4,100.00
29/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6063	6	6063	6	0.00
29/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	85	0	85	0	2,800.00
29/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	1728	2	1728	2	0.00
29/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1442	1	1442	1	3,360.00
29/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5453	5	5453	5	0.00
29/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	508	0	508	0	1,300.00
29/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	10267	10	10267	10	0.00
29/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2904	3	2904	3	0.00
29/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2827	3	2827	3	0.00
29/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2865	3	2865	3	0.00
29/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	2107	2	2107	2	6,500.00
29/06/2017	R209 On 01-February-18			Bond Future	9.75	72.8149	9.7505	72.8149	0.00
29/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	2752	3	2752	3	0.00
29/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	2817	3	2817	3	0.00
29/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	2784	3	2784	3	0.00
29/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	3016	3	3016	3	0.00
29/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2951	3	2951	3	0.00
29/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2984	3	2984	3	0.00
29/06/2017	R210 On 03-August-17			Bond Future	185.31	185.8513	185.3143	185.8513	1,675.00
29/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10976	10	10976	10	0.00
29/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10966	10	10966	10	0.00
29/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10986	10	10986	10	0.00
29/06/2017	R210 On 02-November-17			Bond Future	186.50	187.0424	186.4959	187.0424	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
29/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	5584	5	5584	5	0.00
29/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	5594	5	5594	5	0.00
29/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	5574	5	5574	5	0.00
29/06/2017	R210 On 01-February-18			Bond Future	190.19	190.7477	190.1892	190.7477	0.00
29/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	2171	2	2171	2	0.00
29/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	2191	2	2191	2	0.00
29/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	2181	2	2181	2	0.00
29/06/2017	R212 On 03-August-17			Bond Future	148.52	148.6656	148.5213	148.6656	4,858.00
29/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4819	5	4819	5	0.00
29/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4829	5	4829	5	0.00
29/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4839	5	4839	5	0.00
29/06/2017	R212 On 02-November-17			Bond Future	151.39	151.5382	151.3918	151.5382	0.00
29/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1008	1	1008	1	0.00
29/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1028	1	1028	1	0.00
29/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1018	1	1018	1	0.00
29/06/2017	R212 On 01-February-18			Bond Future	152.33	152.4800	152.3298	152.4800	0.00
29/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2360	2	2360	2	0.00
29/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2370	2	2370	2	0.00
29/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2380	2	2380	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
29/06/2017	R213 On 03-August-17			Bond Future	9.36	85.2658	9.3595	85.2658	58,458.00
29/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	963	1	963	1	0.00
29/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1028	1	1028	1	0.00
29/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	996	1	996	1	0.00
29/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	1125	1	1125	1	0.00
29/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	1091	1	1091	1	0.00
29/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	1159	1	1159	1	0.00
29/06/2017	R213 On 02-November-17			Bond Future	9.41	83.3440	9.4107	83.3440	0.00
29/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	1977	2	1977	2	0.00
29/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	1914	2	1914	2	0.00
29/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	1945	2	1945	2	0.00
29/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2378	2	2378	2	0.00
29/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	2343	2	2343	2	0.00
29/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	2309	2	2309	2	0.00
29/06/2017	R213 On 01-February-18			Bond Future	9.46	84.9627	9.4616	84.9627	0.00
29/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	2695	3	2695	3	0.00
29/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	2663	3	2663	3	0.00
29/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	2630	3	2630	3	0.00
29/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2932	3	2932	3	0.00
29/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2900	3	2900	3	0.00
29/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2965	3	2965	3	0.00
29/06/2017	R214 On 03-August-17			Bond Future	9.76	73.1422	9.7650	73.1422	37,026.00
29/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	464	1	464	1	0.00
29/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	504	1	504	1	0.00
29/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	484	1	484	1	0.00
29/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	2258	2	2258	2	0.00
29/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	2154	2	2154	2	0.00
29/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	2206	2	2206	2	0.00
29/06/2017	R214 On 02-November-17			Bond Future	9.82	71.2423	9.8170	71.2423	0.00
29/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	1667	2	1667	2	0.00
29/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	1724	2	1724	2	0.00
29/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	1695	2	1695	2	0.00
29/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	3274	3	3274	3	0.00
29/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	3232	3	3232	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
29/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3316	3	3316	3	0.00
29/06/2017	R214 On 01-February-18			Bond Future	9.87	72.6260	9.8688	72.6260	0.00
29/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	2905	3	2905	3	0.00
29/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	2972	3	2972	3	0.00
29/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	2938	3	2938	3	0.00
29/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	3236	3	3236	3	0.00
29/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	3202	3	3202	3	0.00
29/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	3168	3	3168	3	0.00
29/06/2017	R248 On 03-August-17			Bond Future	9.81	93.8027	9.8106	93.8027	78,556.00
29/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	691	1	691	1	0.00
29/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	665	1	665	1	0.00
29/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	718	1	718	1	0.00
29/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2782	3	2782	3	0.00
29/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2846	3	2846	3	0.00
29/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2912	3	2912	3	0.00
29/06/2017	R248 On 02-November-17			Bond Future	9.86	91.1563	9.8640	91.1563	226.00
29/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2236	2	2236	2	0.00
29/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2308	2	2308	2	0.00
29/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2272	2	2272	2	0.00
29/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4220	4	4220	4	0.00
29/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	4166	4	4166	4	0.00
29/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	4112	4	4112	4	0.00
29/06/2017	R248 On 01-February-18			Bond Future	9.92	92.9268	9.9175	92.9268	0.00
29/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	3878	4	3878	4	0.00
29/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	3921	4	3921	4	0.00
29/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	3964	4	3964	4	0.00
29/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	4072	4	4072	4	0.00
29/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	4029	4	4029	4	0.00
29/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	4115	4	4115	4	0.00