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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	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
13/07/2017	2025 On 03-August-17			Bond Future	126.93	126.9399	126.9267	126.9399	2,414.00
13/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	7033	7	7033	7	0.00
13/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7053	7	7053	7	0.00
13/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	7043	7	7043	7	0.00
13/07/2017	2025 On 02-November-17			Bond Future	129.37	129.3884	129.3744	129.3884	0.00
13/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3596	4	3596	4	0.00
13/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3606	4	3606	4	0.00
13/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3586	4	3586	4	0.00
13/07/2017	2025 On 01-February-18			Bond Future	130.57	130.5885	130.5728	130.5885	0.00
13/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3317	3	3317	3	0.00
13/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3307	3	3307	3	0.00
13/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3327	3	3327	3	0.00
13/07/2017	2025 On 03-May-18			Bond Future	133.20	133.2100	133.1985	133.2100	0.00
13/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	11	0	11	0	0.00
13/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	21	0	21	0	0.00
13/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	1	0	1	0	0.00
13/07/2017	2029 On 03-August-17			Bond Future	99.00	99.0085	98.9981	99.0085	0.00
13/07/2017	2029 On 01-February-18			Bond Future	101.87	101.8814	101.8692	101.8814	0.00
13/07/2017	2029 On 03-May-18			Bond Future	102.89	102.9000	102.8893	102.9000	0.00
13/07/2017	2030 On 03-August-17			Bond Future	9.29	90.3882	9.2930	90.3882	47,049.00
13/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	252	0	252	0	0.00
13/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	319	0	319	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
13/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	387	0	387	0	0.00
13/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 02-November-17			Bond Future	9.34	92.1124	9.3421	92.1124	2.00
13/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	53	0	53	0	0.00
13/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	120	0	120	0	0.00
13/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	14	0	14	0	0.00
13/07/2017	2030 On 01-February-18			Bond Future	9.39	89.8924	9.3906	89.8924	0.00
13/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	4	0	4	0	0.00
13/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	70	0	70	0	0.00
13/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	136	0	136	0	0.00
13/07/2017	2030 On 03-May-18			Bond Future	9.44	9.5000	9.4436	9.5000	0.00
13/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	302	0	302	0	0.00
13/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	431	0	431	0	0.00
13/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	367	0	367	0	0.00
13/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2032 On 03-August-17			Bond Future	9.49	92.8477	9.4933	92.8477	30,115.00
13/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	743	1	743	1	0.00
13/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	807	1	807	1	0.00
13/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	774	1	774	1	0.00
13/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1122	1	1122	1	0.00
13/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1205	1	1205	1	0.00
13/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1163	1	1163	1	0.00
13/07/2017	2032 On 02-November-17			Bond Future	9.55	90.4610	9.5480	90.4610	0.00
13/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2004	2	2004	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
13/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2073	2	2073	2	0.00
13/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2038	2	2038	2	0.00
13/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2456	3	2456	3	0.00
13/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2494	3	2494	3	0.00
13/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2418	3	2418	3	0.00
13/07/2017	2032 On 01-February-18			Bond Future	9.60	92.2141	9.6020	92.2141	0.00
13/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2825	3	2825	3	0.00
13/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2861	3	2861	3	0.00
13/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2896	3	2896	3	0.00
13/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3159	3	3159	3	0.00
13/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3123	3	3123	3	0.00
13/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3194	3	3194	3	0.00
13/07/2017	2032 On 03-May-18			Bond Future	9.66	9.7100	9.6560	9.7100	0.00
13/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	306	0	306	0	0.00
13/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	376	0	376	0	0.00
13/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	445	0	445	0	0.00
13/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-August-17			Bond Future	103.65	103.6652	103.6543	103.6652	6,534.00
13/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9466	9	9466	9	0.00
13/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9476	9	9476	9	0.00
13/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9486	9	9486	9	0.00
13/07/2017	2033 On 02-November-17			Bond Future	104.58	104.5922	104.5808	104.5922	0.00
13/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5499	5	5499	5	0.00
13/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5509	5	5509	5	0.00
13/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5489	5	5489	5	0.00
13/07/2017	2033 On 01-February-18			Bond Future	106.64	106.6553	106.6423	106.6553	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
13/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2998	3	2998	3	0.00
13/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3018	3	3018	3	0.00
13/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3008	3	3008	3	0.00
13/07/2017	2033 On 03-May-18			Bond Future	107.69	107.7000	107.6877	107.7000	0.00
13/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	2	0	2	0	0.00
13/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	12	0	12	0	0.00
13/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	22	0	22	0	0.00
13/07/2017	2037 On 03-August-17			Bond Future	9.76	88.8935	9.7641	88.8935	66,825.00
13/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	501	0	501	0	0.00
13/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	477	0	477	0	0.00
13/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	455	0	455	0	0.00
13/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2031	2	2031	2	0.00
13/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1973	2	1973	2	0.00
13/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2090	2	2090	2	0.00
13/07/2017	2037 On 02-November-17			Bond Future	9.82	90.5891	9.8185	90.5891	233.00
13/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1963	2	1963	2	0.00
13/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1930	2	1930	2	0.00
13/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1997	2	1997	2	0.00
13/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3169	3	3169	3	0.00
13/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3215	3	3215	3	0.00
13/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3261	3	3261	3	0.00
13/07/2017	2037 On 01-February-18			Bond Future	9.87	88.0894	9.8727	88.0894	0.00
13/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3210	3	3210	3	0.00
13/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3172	3	3172	3	0.00
13/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3248	3	3248	3	0.00
13/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3619	4	3619	4	0.00
13/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3579	4	3579	4	0.00
13/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3658	4	3658	4	0.00

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13/07/2017	2037 On 03-May-18			Bond Future	9.93	9.9800	9.9306	9.9800	0.00
13/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	300	0	300	0	0.00
13/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	452	0	452	0	0.00
13/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	376	0	376	0	0.00
13/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-August-17			Bond Future	126.21	126.2188	126.2053	126.2188	22,629.00
13/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14965	15	14965	15	0.00
13/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14975	15	14975	15	0.00
13/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14955	15	14955	15	0.00
13/07/2017	2038 On 02-November-17			Bond Future	128.64	128.6534	128.6392	128.6534	0.00
13/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8171	8	8171	8	0.00
13/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8161	8	8161	8	0.00
13/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8181	8	8181	8	0.00
13/07/2017	2038 On 01-February-18			Bond Future	129.65	129.6699	129.6541	129.6699	0.00
13/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7276	7	7276	7	0.00
13/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7286	7	7286	7	0.00
13/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7296	7	7296	7	0.00
13/07/2017	2038 On 03-May-18			Bond Future	132.26	132.2800	132.2614	132.2800	0.00
13/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	19	0	19	0	0.00
13/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	9	0	9	0	0.00

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13/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	29	0	29	0	0.00
13/07/2017	2040 On 03-August-17			Bond Future	9.85	92.1335	9.8543	92.1335	14,089.00
13/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	416	0	416	0	0.00
13/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	437	0	437	0	0.00
13/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	459	0	459	0	0.00
13/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2444	3	2444	3	0.00
13/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2379	3	2379	3	0.00
13/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2510	3	2510	3	0.00
13/07/2017	2040 On 02-November-17			Bond Future	9.91	93.8910	9.9096	93.8910	0.00
13/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1843	2	1843	2	0.00
13/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1811	2	1811	2	0.00
13/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1876	2	1876	2	0.00
13/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3907	4	3907	4	0.00
13/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3960	4	3960	4	0.00
13/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4014	4	4014	4	0.00
13/07/2017	2040 On 01-February-18			Bond Future	9.96	91.2049	9.9648	91.2049	0.00
13/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3292	3	3292	3	0.00
13/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3371	3	3371	3	0.00
13/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3332	3	3332	3	0.00
13/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4079	4	4079	4	0.00
13/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4034	4	4034	4	0.00
13/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3990	4	3990	4	0.00
13/07/2017	2040 On 03-May-18			Bond Future	10.02	10.0700	10.0236	10.0700	0.00
13/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	296	0	296	0	0.00
13/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	458	0	458	0	0.00
13/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	377	0	377	0	0.00
13/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2044 On 03-August-17			Bond Future	9.89	89.2165	9.8889	89.2165	24,446.00
13/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	394	0	394	0	0.00
13/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	374	0	374	0	0.00
13/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	414	0	414	0	0.00
13/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2705	3	2705	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
13/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2568	3	2568	3	0.00
13/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2636	3	2636	3	0.00
13/07/2017	2044 On 02-November-17			Bond Future	9.94	90.9183	9.9429	90.9183	200.00
13/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1769	2	1769	2	0.00
13/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1834	2	1834	2	0.00
13/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1801	2	1801	2	0.00
13/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4199	4	4199	4	0.00
13/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4143	4	4143	4	0.00
13/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4088	4	4088	4	0.00
13/07/2017	2044 On 01-February-18			Bond Future	10.00	88.2998	9.9968	88.2998	0.00
13/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3333	3	3333	3	0.00
13/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3372	3	3372	3	0.00
13/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3294	3	3294	3	0.00
13/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4143	4	4143	4	0.00
13/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4098	4	4098	4	0.00
13/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4188	4	4188	4	0.00
13/07/2017	2044 On 03-May-18			Bond Future	10.05	10.1000	10.0539	10.1000	0.00
13/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	459	0	459	0	0.00
13/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	377	0	377	0	0.00
13/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	296	0	296	0	0.00
13/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-August-17			Bond Future	123.72	123.7364	123.7235	123.7364	23,901.00
13/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17467	17	17467	17	0.00
13/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17447	17	17447	17	0.00
13/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17457	17	17457	17	0.00
13/07/2017	2046 On 02-November-17			Bond Future	124.53	124.5402	124.5264	124.5402	0.00
13/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 02-November-17	136.31	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
13/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11784	12	11784	12	0.00
13/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11774	12	11774	12	0.00
13/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11794	12	11794	12	0.00
13/07/2017	2046 On 01-February-18			Bond Future	126.98	126.9968	126.9814	126.9968	0.00
13/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5919	6	5919	6	0.00
13/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5929	6	5929	6	0.00
13/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5939	6	5939	6	0.00
13/07/2017	2046 On 03-May-18			Bond Future	127.92	127.9400	127.9190	127.9400	0.00
13/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	11	0	11	0	0.00
13/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	21	0	21	0	0.00
13/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	31	0	31	0	0.00
13/07/2017	2050 On 03-August-17			Bond Future	129.52	129.5337	129.5201	129.5337	26,041.00
13/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19700	20	19700	20	0.00
13/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19720	20	19720	20	0.00
13/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19710	20	19710	20	0.00
13/07/2017	2050 On 02-November-17			Bond Future	132.02	132.0320	132.0177	132.0320	0.00
13/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12632	13	12632	13	0.00
13/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12642	13	12642	13	0.00
13/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12652	13	12652	13	0.00
13/07/2017	2050 On 01-February-18			Bond Future	132.93	132.9445	132.9286	132.9445	0.00
13/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 01-February-18	140.24	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
13/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	7311	7	7311	7	0.00
13/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	7321	7	7321	7	0.00
13/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	7301	7	7301	7	0.00
13/07/2017	2050 On 03-May-18			Bond Future	135.60	135.6200	135.6017	135.6200	0.00
13/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	18	0	18	0	0.00
13/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	8	0	8	0	0.00
13/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	28	0	28	0	0.00
13/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	AL37 On 03-August-17			Index Future	542.28	541.6280	542.2800	541.6280	0.00
13/07/2017	AL37 On 02-November-17			Index Future	552.62	551.9600	552.6240	551.9600	0.00
13/07/2017	AL37 On 01-February-18			Index Future	563.33	562.6570	563.3290	562.6570	0.00
13/07/2017	AL37 On 03-May-18			Index Future	574.32	573.6400	574.3200	573.6400	0.00
13/07/2017	AL7T On 03-August-17			Index Future	623.16	621.8230	623.1640	621.8230	0.00
13/07/2017	AL7T On 02-November-17			Index Future	635.05	633.6840	635.0510	633.6840	0.00
13/07/2017	AL7T On 01-February-18			Index Future	647.35	645.9650	647.3530	645.9650	0.00
13/07/2017	AL7T On 03-May-18			Index Future	659.98	658.5800	659.9830	658.5800	0.00
13/07/2017	ALBI On 03-August-17			Index Future	560.43	558.7260	560.4340	558.7260	596.00
13/07/2017	ALBI On 02-November-17			Index Future	571.12	569.3830	571.1240	569.3830	0.00
13/07/2017	ALBI On 01-February-18			Index Future	582.19	580.4180	582.1880	580.4180	0.00
13/07/2017	ALBI On 03-May-18			Index Future	593.55	591.7500	593.5470	591.7500	0.00
13/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C040 On 06-October-15			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
13/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2017	EL28 On 03-August-17			Bond Future	127.31	127.3245	127.3133	127.3245	0.00
13/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7857	8	7857	8	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
13/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7847	8	7847	8	0.00
13/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7867	8	7867	8	0.00
13/07/2017	EL28 On 02-November-17			Bond Future	128.02	128.0366	128.0246	128.0366	0.00
13/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5845	6	5845	6	0.00
13/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5855	6	5855	6	0.00
13/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5865	6	5865	6	0.00
13/07/2017	EL28 On 01-February-18			Bond Future	130.55	130.5620	130.5485	130.5620	0.00
13/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1741	2	1741	2	0.00
13/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1761	2	1761	2	0.00
13/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1751	2	1751	2	0.00
13/07/2017	EL28 On 03-May-18			Bond Future	133.17	133.1900	133.1738	133.1900	0.00
13/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	16	0	16	0	0.00
13/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	26	0	26	0	0.00
13/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6	0	6	0	0.00
13/07/2017	ES33 On 03-August-17			Bond Future	10.86	77.3299	10.8624	77.3299	9,466.00
13/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2056	2	2056	2	0.00
13/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1993	2	1993	2	0.00
13/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1930	2	1930	2	0.00
13/07/2017	ES33 On 02-November-17			Bond Future	10.96	75.0134	10.9589	75.0134	0.00
13/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 02-November-17	10.67	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
13/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1755	2	1755	2	0.00
13/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1694	2	1694	2	0.00
13/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1817	2	1817	2	0.00
13/07/2017	ES33 On 01-February-18			Bond Future	11.06	76.4671	11.0584	76.4671	0.00
13/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	345	1	345	1	0.00
13/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	286	1	286	1	0.00
13/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	404	1	404	1	0.00
13/07/2017	ES33 On 03-May-18			Bond Future	11.16	11.2100	11.1566	11.2100	0.00
13/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	308	0	308	0	0.00
13/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	366	0	366	0	0.00
13/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	251	0	251	0	0.00
13/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/07/2017	ES42 On 03-August-17			Bond Future	11.05	80.6531	11.0472	80.6531	7,957.00
13/07/2017	ES42 On 02-November-17			Bond Future	11.14	77.9300	11.1422	77.9300	0.00
13/07/2017	ES42 On 01-February-18			Bond Future	11.24	79.4402	11.2369	79.4402	0.00
13/07/2017	ES42 On 03-May-18			Bond Future	11.34	11.3900	11.3352	11.3900	0.00
13/07/2017	GOVI On 03-August-17			GOVI	559.02	557.3390	559.0190	557.3390	413.00
13/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	20710	4	20710	4	0.00
13/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	20910	4	20910	4	0.00
13/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	20810	4	20810	4	0.00
13/07/2017	GOVI On 02-November-17			GOVI	569.68	567.9710	569.6820	567.9710	74.00
13/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	27680	4	27680	4	0.00
13/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	27780	4	27780	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	27580	4	27580	4	0.00
13/07/2017	GOVI On 01-February-18			GOVI	580.72	578.9780	580.7180	578.9780	0.00
13/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	3120	2	3120	2	0.00
13/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	3220	2	3220	2	0.00
13/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	3020	2	3020	2	0.00
13/07/2017	GOVI On 03-May-18			GOVI	592.05	590.2800	592.0490	590.2800	0.00
13/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	17590	0	17590	0	0.00
13/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	17790	0	17790	0	0.00
13/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	17690	0	17690	0	0.00
13/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2017	IGOV On 03-August-17			Index Future	245.48	245.5270	245.4840	245.5270	1,319.00
13/07/2017	IGOV On 02-November-17			Index Future	250.22	250.2630	250.2180	250.2630	0.00
13/07/2017	IGOV On 01-February-18			Index Future	255.15	255.1990	255.1510	255.1990	0.00
13/07/2017	IGOV On 03-May-18			Index Future	260.28	260.3300	260.2820	260.3300	0.00
13/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
13/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
13/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
13/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8212	99.8219	99.8212	0.00
13/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7622	99.7606	99.7622	0.00
13/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9034	99.8975	99.9034	0.00
13/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0401	100.0323	100.0401	0.00
13/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8490	99.8496	99.8490	0.00
13/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0429	99.0413	99.0429	0.00
13/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5928	98.5865	98.5928	0.00
13/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5089	98.5010	98.5089	0.00
13/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8700	98.8600	98.8700	0.00
13/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2575	99.2409	99.2575	0.00
13/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6375	99.6158	99.6375	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
13/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.02	100.0503	100.0196	100.0503	0.00
13/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.30	96.3817	96.3011	96.3817	0.00
13/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.56	95.6408	95.5583	95.6408	0.00
13/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.78	94.8678	94.7828	94.8678	0.00
13/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.97	95.0615	94.9724	95.0615	0.00
13/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.17	97.2597	97.1667	97.2597	51.00
13/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.31	97.4059	97.3082	97.4059	0.00
13/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.51	98.6088	98.5071	98.6088	0.00
13/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.72	100.8200	100.7167	100.8200	0.00
13/07/2017	IS10 On 17-December-25			Interest Rate Swap	95.57	95.7296	95.5664	95.7296	0.00
13/07/2017	IS10 On 16-March-26			Interest Rate Swap	92.61	92.7917	92.6058	92.7917	0.00
13/07/2017	IS10 On 15-June-26			Interest Rate Swap	91.38	91.5823	91.3781	91.5823	0.00
13/07/2017	IS10 On 21-September-26			Interest Rate Swap	93.54	93.7546	93.5421	93.7546	0.00
13/07/2017	IS10 On 21-December-26			Interest Rate Swap	97.32	97.5323	97.3180	97.5323	0.00
13/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.92	96.1349	95.9159	96.1349	0.00
13/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.99	98.2073	97.9889	98.2073	0.00
13/07/2017	IS10 On 20-September-27			Interest Rate Swap	101.70	101.9147	101.7009	101.9147	0.00
13/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
13/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
13/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
13/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
13/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
13/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
13/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
13/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
13/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
13/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
13/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	R023 On 03-August-17			Bond Future	8.17	101.3932	8.1717	101.3932	38,422.00
13/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1802	2	1802	2	0.00
13/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1881	2	1881	2	0.00
13/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1841	2	1841	2	0.00
13/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	46	0	46	0	0.00
13/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	42	0	42	0	0.00
13/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	39	0	39	0	0.00
13/07/2017	R023 On 02-November-17			Bond Future	8.20	99.3971	8.1994	99.3971	0.00
13/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1941	2	1941	2	0.00
13/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2001	2	2001	2	0.00
13/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1971	2	1971	2	0.00
13/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	433	0	433	0	0.00
13/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	422	0	422	0	0.00
13/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	444	0	444	0	0.00
13/07/2017	R023 On 01-February-18			Bond Future	8.22	101.3234	8.2250	101.3234	0.00
13/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1589	2	1589	2	0.00
13/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1611	2	1611	2	0.00
13/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1566	1	1566	1	0.00
13/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1207	1	1207	1	0.00
13/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1190	1	1190	1	0.00
13/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1225	1	1225	1	0.00
13/07/2017	R023 On 03-May-18			Bond Future	8.24	8.2800	8.2432	8.2800	0.00
13/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	104	0	104	0	0.00
13/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	181	0	181	0	0.00
13/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	142	0	142	0	0.00
13/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-August-17			Bond Future	9.67	96.7835	9.6735	96.7835	11,141.00
13/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1394	2	1394	2	0.00
13/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	1232	2	1232	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
13/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	1313	2	1313	2	0.00
13/07/2017	R035 On 02-November-17			Bond Future	9.73	94.1290	9.7314	94.1290	0.00
13/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	960	1	960	1	0.00
13/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	1040	1	1040	1	0.00
13/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	1120	2	1120	2	0.00
13/07/2017	R035 On 01-February-18			Bond Future	9.79	95.9532	9.7898	95.9532	0.00
13/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	309	1	309	1	0.00
13/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	465	1	465	1	0.00
13/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	387	1	387	1	0.00
13/07/2017	R035 On 03-May-18			Bond Future	9.84	9.9000	9.8445	9.9000	0.00
13/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	423	0	423	0	0.00
13/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	347	0	347	0	0.00
13/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	499	0	499	0	0.00
13/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R186 On 03-August-17			Bond Future	8.76	112.0765	8.7606	112.0765	130,683.00
13/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4859	5	4859	5	0.00
13/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1377	1	1377	1	0.00
13/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3917	4	3917	4	0.00
13/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	784	1	784	1	0.00
13/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1423	1	1423	1	0.00
13/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1517	1	1517	1	0.00
13/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1469	1	1469	1	0.00
13/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1159	1	1159	1	0.00
13/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	961	1	961	1	0.00
13/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	496	0	496	0	0.00
13/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1865	2	1865	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
13/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	419	1	419	1	0.00
13/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	855	1	855	1	3,654.00
13/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	440	1	440	1	0.00
13/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	27	0	27	0	750.00
13/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	8	0	8	0	6,500.00
13/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	695	1	695	1	7,100.00
13/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1247	1	1247	1	2,500.00
13/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	263	0	263	0	0.00
13/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	379	0	379	0	0.00
13/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	557	1	557	1	750.00
13/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	399	0	399	0	0.00
13/07/2017	R186 On 02-November-17			Bond Future	8.80	114.2144	8.8025	114.2144	5.00
13/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2143	2	2143	2	0.00
13/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2216	2	2216	2	0.00
13/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2179	2	2179	2	0.00
13/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2599	2	2599	2	0.00
13/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1574	2	1574	2	0.00
13/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1633	2	1633	2	0.00
13/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1304	1	1304	1	5,000.00
13/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1603	2	1603	2	0.00
13/07/2017	R186 On 01-February-18			Bond Future	8.84	111.1253	8.8430	111.1253	0.00
13/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2952	3	2952	3	0.00
13/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3024	3	3024	3	0.00
13/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2988	3	2988	3	0.00
13/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2199	2	2199	2	0.00
13/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2171	2	2171	2	0.00
13/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2144	2	2144	2	0.00
13/07/2017	R186 On 03-May-18			Bond Future	8.88	8.9200	8.8846	8.9200	0.00
13/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	160	0	160	0	0.00
13/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	286	0	286	0	0.00
13/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	223	0	223	0	0.00
13/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R186 On 03-May-18	8.91	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
13/07/2017	R197 On 03-August-17			Bond Future	293.73	293.9251	293.7340	293.9251	2,350.00
13/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14316	14	14316	14	0.00
13/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14326	14	14326	14	0.00
13/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14336	14	14336	14	0.00
13/07/2017	R197 On 02-November-17			Bond Future	299.40	299.5942	299.3985	299.5942	0.00
13/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5762	6	5762	6	0.00
13/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5772	6	5772	6	0.00
13/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5752	6	5752	6	0.00
13/07/2017	R197 On 01-February-18			Bond Future	298.25	298.4507	298.2478	298.4507	0.00
13/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3432	3	3432	3	0.00
13/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3422	3	3422	3	0.00
13/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3412	3	3412	3	0.00
13/07/2017	R197 On 03-May-18			Bond Future	304.25	304.4500	304.2454	304.4500	0.00
13/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	195	0	195	0	0.00
13/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	205	0	205	0	0.00
13/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	215	0	215	0	0.00
13/07/2017	R202 On 03-August-17			Bond Future	236.99	237.0121	236.9869	237.0121	30,561.00
13/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21373	21	21373	21	0.00
13/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21383	21	21383	21	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
13/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21363	21	21363	21	0.00
13/07/2017	R202 On 02-November-17			Bond Future	241.56	241.5835	241.5572	241.5835	0.00
13/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12333	12	12333	12	0.00
13/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12343	12	12343	12	0.00
13/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12353	12	12353	12	0.00
13/07/2017	R202 On 01-February-18			Bond Future	242.57	242.6024	242.5731	242.6024	0.00
13/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6497	6	6497	6	0.00
13/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6507	6	6507	6	0.00
13/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6487	6	6487	6	0.00
13/07/2017	R202 On 03-May-18			Bond Future	247.45	247.4800	247.4510	247.4800	0.00
13/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	29	0	29	0	0.00
13/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	19	0	19	0	0.00
13/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	39	0	39	0	0.00
13/07/2017	R203 On 03-August-17			Bond Future	7.37	103.3307	7.3709	103.3307	0.00
13/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	268	0	268	0	0.00
13/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	266	0	266	0	0.00
13/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	267	0	267	0	0.00
13/07/2017	R204 On 03-August-17			Bond Future	7.47	101.6731	7.4697	101.6731	42,165.00
13/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	369	0	369	0	0.00
13/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	393	0	393	0	0.00
13/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	381	0	381	0	0.00
13/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	10	0	10	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
13/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	9	0	9	0	0.00
13/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	8	0	8	0	0.00
13/07/2017	R204 On 02-November-17			Bond Future	7.41	103.6125	7.4052	103.6125	0.00
13/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	396	0	396	0	0.00
13/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	378	0	378	0	0.00
13/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	387	0	387	0	0.00
13/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	23	0	23	0	0.00
13/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	22	0	22	0	0.00
13/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	20	0	20	0	0.00
13/07/2017	R204 On 01-February-18			Bond Future	7.27	101.5805	7.2743	101.5805	0.00
13/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	202	0	202	0	0.00
13/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	210	0	210	0	0.00
13/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	206	0	206	0	0.00
13/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	218	0	218	0	0.00
13/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	214	0	214	0	0.00
13/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	222	0	222	0	0.00
13/07/2017	R204 On 03-May-18			Bond Future	7.02	7.0900	7.0239	7.0900	0.00
13/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	34	0	34	0	0.00
13/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	46	0	46	0	0.00
13/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	40	0	40	0	0.00
13/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 03-August-17			Bond Future	7.62	99.5799	7.6195	99.5799	46,581.00
13/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1231	1	1231	1	51.00
13/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1679	2	1679	2	0.00
13/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1658	2	1658	2	0.00
13/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1700	2	1700	2	0.00
13/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
13/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 02-November-17			Bond Future	7.60	101.4794	7.5988	101.4794	0.00
13/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	916	1	916	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	950	1	950	1	0.00
13/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	933	1	933	1	0.00
13/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	67	0	67	0	0.00
13/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	64	0	64	0	0.00
13/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	70	0	70	0	0.00
13/07/2017	R207 On 01-February-18			Bond Future	7.56	99.8041	7.5598	99.8041	0.00
13/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	503	0	503	0	0.00
13/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	513	0	513	0	0.00
13/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	523	0	523	0	0.00
13/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	424	0	424	0	0.00
13/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	432	0	432	0	0.00
13/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	416	0	416	0	0.00
13/07/2017	R207 On 03-May-18			Bond Future	7.52	7.5700	7.5163	7.5700	0.00
13/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	99	0	99	0	0.00
13/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	83	0	83	0	0.00
13/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	68	0	68	0	0.00
13/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R208 On 03-August-17			Bond Future	7.75	99.1431	7.7527	99.1431	36,902.00
13/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1664	2	1664	2	0.00
13/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1723	2	1723	2	0.00
13/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1693	2	1693	2	0.00
13/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	4	0	4	0	0.00
13/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	3	0	3	0	0.00
13/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	4	0	4	0	0.00
13/07/2017	R208 On 02-November-17			Bond Future	7.75	97.6324	7.7548	97.6324	0.00
13/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1375	1	1375	1	0.00
13/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1421	1	1421	1	0.00
13/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1398	1	1398	1	0.00
13/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	153	0	153	0	0.00
13/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	148	0	148	0	0.00
13/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	158	0	158	0	0.00
13/07/2017	R208 On 01-February-18			Bond Future	7.75	99.5245	7.7487	99.5245	0.00

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13/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	934	1	934	1	0.00
13/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	904	1	904	1	0.00
13/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	919	1	919	1	0.00
13/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	685	1	685	1	0.00
13/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	673	1	673	1	0.00
13/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	661	1	661	1	0.00
13/07/2017	R208 On 03-May-18			Bond Future	7.73	7.7800	7.7346	7.7800	0.00
13/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	139	0	139	0	0.00
13/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	114	0	114	0	0.00
13/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	89	0	89	0	0.00
13/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R209 On 03-August-17			Bond Future	9.64	72.7644	9.6423	72.7644	74,527.00
13/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	361	0	361	0	0.00
13/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	379	0	379	0	0.00
13/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	343	0	343	0	0.00
13/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1674	2	1674	2	0.00
13/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1724	2	1724	2	0.00
13/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1774	2	1774	2	0.00
13/07/2017	R209 On 02-November-17			Bond Future	9.69	71.0025	9.6931	71.0025	800.00
13/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3261	3	3261	3	0.00
13/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2308	2	2308	2	0.00
13/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1590	1	1590	1	0.00
13/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1647	2	1647	2	0.00
13/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1618	1	1618	1	0.00
13/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	532	0	532	0	4,100.00
13/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	66	0	66	0	2,800.00
13/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6026	6	6026	6	0.00
13/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	419	0	419	0	1,300.00
13/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	5321	6	5321	6	0.00
13/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1284	1	1284	1	3,360.00
13/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	10196	11	10196	11	0.00
13/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2743	3	2743	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
13/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2665	3	2665	3	0.00
13/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1935	2	1935	2	6,500.00
13/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2704	3	2704	3	0.00
13/07/2017	R209 On 01-February-18			Bond Future	9.74	72.3785	9.7430	72.3785	0.00
13/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2691	3	2691	3	0.00
13/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2723	3	2723	3	0.00
13/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2756	3	2756	3	0.00
13/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2841	3	2841	3	0.00
13/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2907	3	2907	3	0.00
13/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2874	3	2874	3	0.00
13/07/2017	R209 On 03-May-18			Bond Future	9.79	9.8500	9.7927	9.8500	0.00
13/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	432	0	432	0	0.00
13/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	304	0	304	0	0.00
13/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	368	0	368	0	0.00
13/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-August-17			Bond Future	185.20	185.2244	185.2044	185.2244	1,675.00
13/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11086	11	11086	11	0.00
13/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11096	11	11096	11	0.00
13/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11076	11	11076	11	0.00
13/07/2017	R210 On 02-November-17			Bond Future	186.38	186.3973	186.3764	186.3973	0.00
13/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5704	6	5704	6	0.00
13/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5694	6	5694	6	0.00
13/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5714	6	5714	6	0.00
13/07/2017	R210 On 01-February-18			Bond Future	190.05	190.0738	190.0506	190.0738	0.00
13/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2309	2	2309	2	0.00
13/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2319	2	2319	2	0.00
13/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2329	2	2329	2	0.00
13/07/2017	R210 On 03-May-18			Bond Future	191.42	191.4500	191.4228	191.4500	0.00
13/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	27	0	27	0	0.00
13/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	17	0	17	0	0.00
13/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	37	0	37	0	0.00
13/07/2017	R212 On 03-August-17			Bond Future	147.54	147.4927	147.5398	147.4927	4,858.00
13/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5800	6	5800	6	0.00
13/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5820	6	5820	6	0.00
13/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5810	6	5810	6	0.00
13/07/2017	R212 On 02-November-17			Bond Future	150.39	150.3375	150.3851	150.3375	0.00
13/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2015	2	2015	2	0.00
13/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2025	2	2025	2	0.00
13/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2035	2	2035	2	0.00
13/07/2017	R212 On 01-February-18			Bond Future	151.29	151.2428	151.2897	151.2428	0.00
13/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3400	3	3400	3	0.00
13/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3410	3	3410	3	0.00
13/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3420	3	3420	3	0.00
13/07/2017	R212 On 03-May-18			Bond Future	154.33	154.2900	154.3320	154.2900	0.00
13/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	42	0	42	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
13/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	52	0	52	0	0.00
13/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	32	0	32	0	0.00
13/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R213 On 03-August-17			Bond Future	9.37	84.7485	9.3721	84.7485	63,820.00
13/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	719	1	719	1	0.00
13/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	749	1	749	1	0.00
13/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	780	1	780	1	0.00
13/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	962	1	962	1	0.00
13/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	926	1	926	1	0.00
13/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	998	1	998	1	0.00
13/07/2017	R213 On 02-November-17			Bond Future	9.42	82.8153	9.4239	82.8153	0.00
13/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1822	2	1822	2	0.00
13/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1760	2	1760	2	0.00
13/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1791	2	1791	2	0.00
13/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2311	2	2311	2	0.00
13/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2276	2	2276	2	0.00
13/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2241	2	2241	2	0.00
13/07/2017	R213 On 01-February-18			Bond Future	9.48	84.4202	9.4760	84.4202	0.00
13/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2542	2	2542	2	0.00
13/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2511	2	2511	2	0.00
13/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2480	2	2480	2	0.00
13/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2873	3	2873	3	0.00
13/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2839	3	2839	3	0.00
13/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2906	3	2906	3	0.00
13/07/2017	R213 On 03-May-18			Bond Future	9.52	9.5700	9.5243	9.5700	0.00
13/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	226	0	226	0	0.00
13/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	353	0	353	0	0.00
13/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	290	0	290	0	0.00
13/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R214 On 03-August-17			Bond Future	9.78	72.5368	9.7773	72.5368	37,026.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	275	0	275	0	0.00
13/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	290	0	290	0	0.00
13/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	306	0	306	0	0.00
13/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2097	2	2097	2	0.00
13/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2041	2	2041	2	0.00
13/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2154	2	2154	2	0.00
13/07/2017	R214 On 02-November-17			Bond Future	9.83	70.6242	9.8299	70.6242	0.00
13/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1456	1	1456	1	0.00
13/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1510	1	1510	1	0.00
13/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1483	1	1483	1	0.00
13/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3194	3	3194	3	0.00
13/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3106	3	3106	3	0.00
13/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3150	3	3150	3	0.00
13/07/2017	R214 On 01-February-18			Bond Future	9.88	71.9929	9.8827	71.9929	0.00
13/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2782	3	2782	3	0.00
13/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2749	3	2749	3	0.00
13/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2816	3	2816	3	0.00
13/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3174	3	3174	3	0.00
13/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3139	3	3139	3	0.00
13/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3105	3	3105	3	0.00
13/07/2017	R214 On 03-May-18			Bond Future	9.93	9.9800	9.9320	9.9800	0.00
13/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	320	0	320	0	0.00
13/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	254	0	254	0	0.00
13/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	386	0	386	0	0.00
13/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R248 On 03-August-17			Bond Future	9.85	92.8167	9.8529	92.8167	77,431.00
13/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	355	0	355	0	0.00
13/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	374	0	374	0	0.00
13/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	336	0	336	0	0.00
13/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2880	3	2880	3	0.00
13/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2808	3	2808	3	0.00
13/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2953	3	2953	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
13/07/2017	R248 On 02-November-17			Bond Future	9.91	90.1499	9.9078	90.1499	226.00
13/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1864	2	1864	2	0.00
13/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1897	2	1897	2	0.00
13/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1931	2	1931	2	0.00
13/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4227	4	4227	4	0.00
13/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4170	4	4170	4	0.00
13/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4114	4	4114	4	0.00
13/07/2017	R248 On 01-February-18			Bond Future	9.96	91.8970	9.9632	91.8970	0.00
13/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3516	3	3516	3	0.00
13/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3557	3	3557	3	0.00
13/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3598	3	3598	3	0.00
13/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4098	4	4098	4	0.00
13/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4053	4	4053	4	0.00
13/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4144	4	4144	4	0.00
13/07/2017	R248 On 03-May-18			Bond Future	10.01	10.0600	10.0150	10.0600	0.00
13/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	295	0	295	0	0.00
13/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	463	0	463	0	0.00
13/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	379	0	379	0	0.00
13/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
13/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00