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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
18/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	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
18/07/2017	2025 On 03-August-17			Bond Future	126.97	126.9876	126.9728	126.9876	2,414.00
18/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6987	7	6987	7	0.00
18/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7007	7	7007	7	0.00
18/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6997	7	6997	7	0.00
18/07/2017	2025 On 02-November-17			Bond Future	129.42	129.4359	129.4200	129.4359	0.00
18/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3550	4	3550	4	0.00
18/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3560	4	3560	4	0.00
18/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3540	4	3540	4	0.00
18/07/2017	2025 On 01-February-18			Bond Future	130.61	130.6329	130.6148	130.6329	0.00
18/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3275	3	3275	3	0.00
18/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3265	3	3265	3	0.00
18/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3285	3	3285	3	0.00
18/07/2017	2025 On 03-May-18			Bond Future	133.24	133.2599	133.2427	133.2599	0.00
18/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	43	0	43	0	0.00
18/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	23	0	23	0	0.00
18/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	33	0	33	0	0.00
18/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2029 On 03-August-17			Bond Future	98.76	98.7732	98.7627	98.7732	0.00
18/07/2017	2029 On 01-February-18			Bond Future	101.62	101.6330	101.6200	101.6330	0.00
18/07/2017	2029 On 03-May-18			Bond Future	102.64	102.6483	102.6362	102.6483	0.00
18/07/2017	2030 On 03-August-17			Bond Future	9.18	91.4336	9.1752	91.4336	49,979.00
18/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1060	1	1060	1	0.00
18/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1128	1	1128	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
18/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1195	1	1195	1	0.00
18/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 02-November-17			Bond Future	9.22	93.1776	9.2203	93.1776	2.00
18/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	876	1	876	1	0.00
18/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	944	1	944	1	0.00
18/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	809	1	809	1	0.00
18/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 01-February-18			Bond Future	9.26	90.9766	9.2648	90.9766	0.00
18/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	767	1	767	1	0.00
18/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	701	1	701	1	0.00
18/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	834	1	834	1	0.00
18/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 03-May-18			Bond Future	9.31	92.7517	9.3131	92.7517	0.00
18/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1157	1	1157	1	0.00
18/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1287	1	1287	1	0.00
18/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1222	1	1222	1	0.00
18/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2032 On 03-August-17			Bond Future	9.38	93.9635	9.3758	93.9635	30,115.00
18/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1053	1	1053	1	0.00
18/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1139	1	1139	1	0.00
18/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1095	1	1095	1	0.00
18/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	594	1	594	1	0.00
18/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	654	1	654	1	0.00
18/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	624	1	624	1	0.00
18/07/2017	2032 On 02-November-17			Bond Future	9.43	91.5978	9.4267	91.5978	0.00
18/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2400	2	2400	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
18/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2477	2	2477	2	0.00
18/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2438	2	2438	2	0.00
18/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1979	2	1979	2	0.00
18/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2013	2	2013	2	0.00
18/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1946	2	1946	2	0.00
18/07/2017	2032 On 01-February-18			Bond Future	9.48	93.3713	9.4769	93.3713	0.00
18/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3252	3	3252	3	0.00
18/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3291	3	3291	3	0.00
18/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3329	3	3329	3	0.00
18/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2697	3	2697	3	0.00
18/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2664	3	2664	3	0.00
18/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2729	3	2729	3	0.00
18/07/2017	2032 On 03-May-18			Bond Future	9.53	91.0347	9.5266	91.0347	0.00
18/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	1217	1	1217	1	0.00
18/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	1286	1	1286	1	0.00
18/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	1356	1	1356	1	0.00
18/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-August-17			Bond Future	103.08	103.2222	103.0751	103.2222	6,534.00
18/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	10045	10	10045	10	0.00
18/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	10055	10	10055	10	0.00
18/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	10065	10	10065	10	0.00
18/07/2017	2033 On 02-November-17			Bond Future	103.99	104.1399	103.9892	104.1399	0.00
18/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	6091	6	6091	6	0.00
18/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	6101	6	6101	6	0.00
18/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	6081	6	6081	6	0.00
18/07/2017	2033 On 01-February-18			Bond Future	106.04	106.1908	106.0357	106.1908	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
18/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3604	3	3604	3	0.00
18/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3624	3	3624	3	0.00
18/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3614	3	3614	3	0.00
18/07/2017	2033 On 03-May-18			Bond Future	107.07	107.2269	107.0698	107.2269	0.00
18/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	620	0	620	0	0.00
18/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	630	0	630	0	0.00
18/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	640	0	640	0	0.00
18/07/2017	2037 On 03-August-17			Bond Future	9.66	90.0670	9.6562	90.0670	66,825.00
18/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	673	1	673	1	0.00
18/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	641	1	641	1	0.00
18/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	610	1	610	1	0.00
18/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1336	1	1336	1	0.00
18/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1287	1	1287	1	0.00
18/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1386	1	1386	1	0.00
18/07/2017	2037 On 02-November-17			Bond Future	9.71	91.7850	9.7073	91.7850	233.00
18/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2311	2	2311	2	0.00
18/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2273	2	2273	2	0.00
18/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2349	2	2349	2	0.00
18/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2646	3	2646	3	0.00
18/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2688	3	2688	3	0.00
18/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2730	3	2730	3	0.00
18/07/2017	2037 On 01-February-18			Bond Future	9.76	89.3066	9.7584	89.3066	0.00
18/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3631	4	3631	4	0.00
18/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3590	4	3590	4	0.00
18/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3673	4	3673	4	0.00
18/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3150	3	3150	3	0.00
18/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3114	3	3114	3	0.00
18/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3186	3	3186	3	0.00

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18/07/2017	2037 On 03-May-18			Bond Future	9.81	91.0492	9.8126	91.0492	0.00
18/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	1209	1	1209	1	0.00
18/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	1360	1	1360	1	0.00
18/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	1285	1	1285	1	0.00
18/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 03-August-17			Bond Future	126.37	126.3831	126.3680	126.3831	22,653.00
18/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14802	15	14802	15	0.00
18/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14812	15	14812	15	0.00
18/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14792	15	14792	15	0.00
18/07/2017	2038 On 02-November-17			Bond Future	128.80	128.8198	128.8036	128.8198	0.00
18/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8006	8	8006	8	0.00
18/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7996	8	7996	8	0.00
18/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8016	8	8016	8	0.00
18/07/2017	2038 On 01-February-18			Bond Future	129.82	129.8356	129.8172	129.8356	0.00
18/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7113	7	7113	7	0.00
18/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7123	7	7123	7	0.00
18/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7133	7	7133	7	0.00
18/07/2017	2038 On 03-May-18			Bond Future	132.43	132.4466	132.4291	132.4466	0.00
18/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	139	0	139	0	0.00
18/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	149	0	149	0	0.00
18/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	159	0	159	0	0.00
18/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00

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18/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2040 On 03-August-17			Bond Future	9.77	93.2555	9.7664	93.2555	14,089.00
18/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	495	1	495	1	0.00
18/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	522	1	522	1	0.00
18/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	550	1	550	1	0.00
18/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1785	2	1785	2	0.00
18/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1725	2	1725	2	0.00
18/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1845	2	1845	2	0.00
18/07/2017	2040 On 02-November-17			Bond Future	9.82	95.0343	9.8191	95.0343	0.00
18/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2097	2	2097	2	0.00
18/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2061	2	2061	2	0.00
18/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2133	2	2133	2	0.00
18/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3406	3	3406	3	0.00
18/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3456	3	3456	3	0.00
18/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3506	4	3506	4	0.00
18/07/2017	2040 On 01-February-18			Bond Future	9.87	92.3685	9.8718	92.3685	0.00
18/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3634	4	3634	4	0.00
18/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3718	4	3718	4	0.00
18/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3676	4	3676	4	0.00
18/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3650	4	3650	4	0.00
18/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3608	4	3608	4	0.00
18/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3567	4	3567	4	0.00
18/07/2017	2040 On 03-May-18			Bond Future	9.93	94.1708	9.9275	94.1708	0.00
18/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	1083	1	1083	1	0.00
18/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	1245	1	1245	1	0.00
18/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	1164	1	1164	1	0.00
18/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2044 On 03-August-17			Bond Future	9.80	90.3476	9.7961	90.3476	24,110.00
18/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	478	1	478	1	0.00
18/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	453	0	453	0	0.00
18/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	504	1	504	1	0.00
18/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	1991	2	1991	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
18/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1866	2	1866	2	0.00
18/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1928	2	1928	2	0.00
18/07/2017	2044 On 02-November-17			Bond Future	9.85	92.0709	9.8474	92.0709	200.00
18/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2032	2	2032	2	0.00
18/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2104	2	2104	2	0.00
18/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2068	2	2068	2	0.00
18/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3654	4	3654	4	0.00
18/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3602	4	3602	4	0.00
18/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3550	4	3550	4	0.00
18/07/2017	2044 On 01-February-18			Bond Future	9.90	89.4729	9.8987	89.4729	0.00
18/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3700	4	3700	4	0.00
18/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3743	4	3743	4	0.00
18/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3659	4	3659	4	0.00
18/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3689	4	3689	4	0.00
18/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3647	4	3647	4	0.00
18/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3732	4	3732	4	0.00
18/07/2017	2044 On 03-May-18			Bond Future	9.95	91.2187	9.9527	91.2187	0.00
18/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	1298	1	1298	1	0.00
18/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	1216	1	1216	1	0.00
18/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	1135	1	1135	1	0.00
18/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-August-17			Bond Future	123.68	123.1998	123.6842	123.1998	23,901.00
18/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17506	18	17506	18	0.00
18/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17486	18	17486	18	0.00
18/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17496	18	17496	18	0.00
18/07/2017	2046 On 02-November-17			Bond Future	124.48	123.9921	124.4849	123.9921	0.00
18/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/07/2017	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
18/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11825	12	11825	12	0.00
18/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11815	12	11815	12	0.00
18/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11835	12	11835	12	0.00
18/07/2017	2046 On 01-February-18			Bond Future	126.93	126.4339	126.9347	126.4339	0.00
18/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5965	6	5965	6	0.00
18/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5975	6	5975	6	0.00
18/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5985	6	5985	6	0.00
18/07/2017	2046 On 03-May-18			Bond Future	127.87	127.3606	127.8725	127.3606	0.00
18/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	57	1	57	1	0.00
18/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	67	1	67	1	0.00
18/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	77	1	77	1	0.00
18/07/2017	2050 On 03-August-17			Bond Future	130.06	130.0742	130.0605	130.0742	26,041.00
18/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19160	19	19160	19	0.00
18/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19180	19	19180	19	0.00
18/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19170	19	19170	19	0.00
18/07/2017	2050 On 02-November-17			Bond Future	132.57	132.5820	132.5670	132.5820	0.00
18/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12083	12	12083	12	0.00
18/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12093	12	12093	12	0.00
18/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12103	12	12103	12	0.00
18/07/2017	2050 On 01-February-18			Bond Future	133.48	133.5015	133.4843	133.5015	0.00
18/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/07/2017	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
18/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6756	7	6756	7	0.00
18/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6766	7	6766	7	0.00
18/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6746	7	6746	7	0.00
18/07/2017	2050 On 03-May-18			Bond Future	136.17	136.1859	136.1698	136.1859	0.00
18/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	560	1	560	1	0.00
18/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	550	1	550	1	0.00
18/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	540	1	540	1	0.00
18/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
18/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
18/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	AL37 On 03-August-17			Index Future	545.19	544.8470	545.1890	544.8470	0.00
18/07/2017	AL37 On 02-November-17			Index Future	555.58	555.2370	555.5840	555.2370	0.00
18/07/2017	AL37 On 01-February-18			Index Future	566.34	565.9880	566.3360	565.9880	0.00
18/07/2017	AL37 On 03-May-18			Index Future	577.40	577.0370	577.3950	577.0370	0.00
18/07/2017	AL7T On 03-August-17			Index Future	628.19	627.9840	628.1920	627.9840	0.00
18/07/2017	AL7T On 02-November-17			Index Future	640.17	639.9600	640.1700	639.9600	0.00
18/07/2017	AL7T On 01-February-18			Index Future	652.56	652.3500	652.5590	652.3500	0.00
18/07/2017	AL7T On 03-May-18			Index Future	665.30	665.0850	665.3020	665.0850	0.00
18/07/2017	ALBI On 03-August-17			Index Future	564.82	564.5620	564.8200	564.5620	596.00
18/07/2017	ALBI On 02-November-17			Index Future	575.59	575.3280	575.5900	575.3280	0.00
18/07/2017	ALBI On 01-February-18			Index Future	586.73	586.4680	586.7290	586.4680	0.00
18/07/2017	ALBI On 03-May-18			Index Future	598.19	597.9160	598.1870	597.9160	0.00
18/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	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
18/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2017	EL28 On 03-August-17			Bond Future	127.28	127.2903	127.2790	127.2903	0.00
18/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7891	8	7891	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
18/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7881	8	7881	8	0.00
18/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7901	8	7901	8	0.00
18/07/2017	EL28 On 02-November-17			Bond Future	127.99	128.0006	127.9882	128.0006	0.00
18/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5882	6	5882	6	0.00
18/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5892	6	5892	6	0.00
18/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5902	6	5902	6	0.00
18/07/2017	EL28 On 01-February-18			Bond Future	130.51	130.5215	130.5070	130.5215	0.00
18/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1783	2	1783	2	0.00
18/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1803	2	1803	2	0.00
18/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1793	2	1793	2	0.00
18/07/2017	EL28 On 03-May-18			Bond Future	133.13	133.1461	133.1326	133.1461	0.00
18/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	57	0	57	0	0.00
18/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	67	0	67	0	0.00
18/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	47	0	47	0	0.00
18/07/2017	ES33 On 03-August-17			Bond Future	10.75	78.2677	10.7536	78.2677	9,466.00
18/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1392	1	1392	1	0.00
18/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1329	1	1329	1	0.00
18/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1266	1	1266	1	0.00
18/07/2017	ES33 On 02-November-17			Bond Future	10.85	75.9689	10.8464	75.9689	0.00
18/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
18/07/2017	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
18/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1079	1	1079	1	0.00
18/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1017	1	1017	1	0.00
18/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1141	1	1141	1	0.00
18/07/2017	ES33 On 01-February-18			Bond Future	10.94	77.4397	10.9423	77.4397	0.00
18/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	284	0	284	0	0.00
18/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	343	0	343	0	0.00
18/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	402	0	402	0	0.00
18/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-May-18			Bond Future	11.04	75.1573	11.0361	75.1573	0.00
18/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1011	1	1011	1	0.00
18/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1068	1	1068	1	0.00
18/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	953	1	953	1	0.00
18/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/07/2017	ES42 On 03-August-17			Bond Future	10.96	81.5753	10.9586	81.5753	7,957.00
18/07/2017	ES42 On 02-November-17			Bond Future	11.05	78.8696	11.0506	78.8696	0.00
18/07/2017	ES42 On 01-February-18			Bond Future	11.14	80.3965	11.1423	80.3965	0.00
18/07/2017	ES42 On 03-May-18			Bond Future	11.24	77.7036	11.2370	77.7036	0.00
18/07/2017	GOVI On 03-August-17			GOVI	563.50	563.2240	563.5010	563.2240	415.00
18/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	24110	2	24110	2	0.00
18/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	23910	2	23910	2	0.00
18/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	24010	2	24010	2	0.00
18/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 02-November-17			GOVI	574.25	573.9640	574.2460	573.9640	74.00
18/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	18060	2	18060	2	0.00
18/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	17960	2	17960	2	0.00
18/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	17860	2	17860	2	0.00
18/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	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
18/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 01-February-18			GOVI	585.36	585.0770	585.3580	585.0770	0.00
18/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	43280	4	43280	4	0.00
18/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	43180	4	43180	4	0.00
18/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	43380	4	43380	4	0.00
18/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 03-May-18			GOVI	596.79	596.4990	596.7890	596.4990	0.00
18/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	64990	6	64990	6	0.00
18/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	65190	6	65190	6	0.00
18/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	65090	6	65090	6	0.00
18/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2017	IGOV On 03-August-17			Index Future	245.47	245.4260	245.4700	245.4260	1,319.00
18/07/2017	IGOV On 02-November-17			Index Future	250.20	250.1580	250.2000	250.1580	0.00
18/07/2017	IGOV On 01-February-18			Index Future	255.12	255.0840	255.1240	255.0840	0.00
18/07/2017	IGOV On 03-May-18			Index Future	260.26	260.2130	260.2560	260.2130	0.00
18/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
18/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
18/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8230	99.8231	99.8230	0.00
18/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7551	99.7530	99.7551	0.00
18/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8812	99.8757	99.8812	0.00
18/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.98	99.9952	99.9846	99.9952	0.00
18/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8511	99.8511	99.8511	0.00
18/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0353	99.0330	99.0353	0.00
18/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5714	98.5659	98.5714	0.00
18/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4634	98.4526	98.4634	0.00
18/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.79	98.8000	98.7900	98.8000	0.00
18/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1665	99.1404	99.1665	0.00
18/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.49	99.5207	99.4880	99.5207	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
18/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.86	99.9030	99.8632	99.9030	0.00
18/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.96	96.0330	95.9642	96.0330	0.00
18/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.19	95.2564	95.1878	95.2564	0.00
18/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.38	94.4491	94.3801	94.4491	0.00
18/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.54	94.6090	94.5370	94.6090	0.00
18/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.71	96.7815	96.7054	96.7815	51.00
18/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.82	96.9019	96.8211	96.9019	0.00
18/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.99	98.0789	97.9948	98.0789	0.00
18/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.19	100.2729	100.1888	100.2729	0.00
18/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.84	94.8939	94.8393	94.8939	0.00
18/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.85	91.9104	91.8461	91.9104	0.00
18/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.59	90.6659	90.5941	90.6659	0.00
18/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.75	92.8249	92.7504	92.8249	0.00
18/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.53	96.6056	96.5313	96.6056	0.00
18/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.11	95.1882	95.1123	95.1882	0.00
18/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.18	97.2583	97.1838	97.2583	0.00
18/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.90	100.9754	100.9046	100.9754	0.00
18/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
18/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
18/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
18/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
18/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
18/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
18/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
18/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
18/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
18/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
18/07/2017	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
18/07/2017	R023 On 03-August-17			Bond Future	8.02	102.0807	8.0244	102.0807	38,422.00
18/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2405	2	2405	2	0.00
18/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2489	2	2489	2	0.00
18/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2447	2	2447	2	0.00
18/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	6	0	6	0	0.00
18/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	5	0	5	0	0.00
18/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	4	0	4	0	0.00
18/07/2017	R023 On 02-November-17			Bond Future	8.04	100.0975	8.0436	100.0975	0.00
18/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2426	2	2426	2	0.00
18/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2493	2	2493	2	0.00
18/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2459	2	2459	2	0.00
18/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	266	0	266	0	0.00
18/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	258	0	258	0	0.00
18/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	274	0	274	0	0.00
18/07/2017	R023 On 01-February-18			Bond Future	8.06	102.0356	8.0602	102.0356	0.00
18/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1964	2	1964	2	0.00
18/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1989	2	1989	2	0.00
18/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1938	2	1938	2	0.00
18/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	916	1	916	1	0.00
18/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	902	1	902	1	0.00
18/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	931	1	931	1	0.00
18/07/2017	R023 On 03-May-18			Bond Future	8.07	100.0943	8.0677	100.0943	0.00
18/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	784	1	784	1	0.00
18/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	861	1	861	1	0.00
18/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	823	1	823	1	0.00
18/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-August-17			Bond Future	9.57	98.0019	9.5661	98.0019	11,141.00
18/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	534	1	534	1	0.00
18/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	372	0	372	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
18/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	453	0	453	0	0.00
18/07/2017	R035 On 02-November-17			Bond Future	9.62	95.3705	9.6206	95.3705	0.00
18/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	84	0	84	0	0.00
18/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	164	0	164	0	0.00
18/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	244	0	244	0	0.00
18/07/2017	R035 On 01-February-18			Bond Future	9.68	97.2169	9.6756	97.2169	0.00
18/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	426	0	426	0	0.00
18/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	582	1	582	1	0.00
18/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	504	0	504	0	0.00
18/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-May-18			Bond Future	9.73	94.6107	9.7265	94.6107	0.00
18/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1333	1	1333	1	0.00
18/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1257	1	1257	1	0.00
18/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1409	1	1409	1	0.00
18/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R186 On 03-August-17			Bond Future	8.63	113.1808	8.6282	113.1808	136,758.00
18/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5751	6	5751	6	0.00
18/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1984	2	1984	2	0.00
18/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4792	5	4792	5	0.00
18/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1207	1	1207	1	0.00
18/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2041	2	2041	2	0.00
18/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2156	2	2156	2	0.00
18/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2098	2	2098	2	0.00
18/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1708	2	1708	2	0.00
18/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	793	1	793	1	0.00
18/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2573	3	2573	3	0.00
18/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1448	1	1448	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
18/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	137	0	137	0	0.00
18/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	379	0	379	0	3,654.00
18/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	147	0	147	0	0.00
18/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	3	0	3	0	733.00
18/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	1	0	1	0	6,500.00
18/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	282	0	282	0	7,100.00
18/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	644	1	644	1	2,500.00
18/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	71	0	71	0	0.00
18/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	119	0	119	0	0.00
18/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	206	0	206	0	733.00
18/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	128	0	128	0	0.00
18/07/2017	R186 On 02-November-17			Bond Future	8.66	115.3394	8.6646	115.3394	5.00
18/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2642	3	2642	3	0.00
18/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2725	3	2725	3	0.00
18/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2684	3	2684	3	0.00
18/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3159	3	3159	3	0.00
18/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1167	1	1167	1	0.00
18/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1216	1	1216	1	0.00
18/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	947	1	947	1	5,000.00
18/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1191	1	1191	1	0.00
18/07/2017	R186 On 01-February-18			Bond Future	8.70	112.2700	8.6995	112.2700	0.00
18/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3467	3	3467	3	0.00
18/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3547	4	3547	4	0.00
18/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3507	3	3507	3	0.00
18/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1783	2	1783	2	0.00
18/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1759	2	1759	2	0.00
18/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1735	2	1735	2	0.00
18/07/2017	R186 On 03-May-18			Bond Future	8.73	114.4608	8.7346	114.4608	0.00
18/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	1112	1	1112	1	0.00
18/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	1237	1	1237	1	0.00
18/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	1175	1	1175	1	0.00
18/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
18/07/2017	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
18/07/2017	R197 On 03-August-17			Bond Future	293.64	293.6715	293.6404	293.6715	2,350.00
18/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14410	14	14410	14	0.00
18/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14420	14	14420	14	0.00
18/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14430	14	14430	14	0.00
18/07/2017	R197 On 02-November-17			Bond Future	299.30	299.3334	299.2998	299.3334	0.00
18/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5860	6	5860	6	0.00
18/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5870	6	5870	6	0.00
18/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5850	6	5850	6	0.00
18/07/2017	R197 On 01-February-18			Bond Future	298.14	298.1754	298.1370	298.1754	0.00
18/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3543	4	3543	4	0.00
18/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3533	3	3533	3	0.00
18/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3523	3	3523	3	0.00
18/07/2017	R197 On 03-May-18			Bond Future	304.14	304.1717	304.1354	304.1717	0.00
18/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	305	0	305	0	0.00
18/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	315	0	315	0	0.00
18/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	325	0	325	0	0.00
18/07/2017	R202 On 03-August-17			Bond Future	236.91	236.9363	236.9112	236.9363	30,561.00
18/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21449	21	21449	21	0.00
18/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21459	21	21459	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
18/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21439	21	21439	21	0.00
18/07/2017	R202 On 02-November-17			Bond Future	241.48	241.5044	241.4772	241.5044	0.00
18/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12413	12	12413	12	0.00
18/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12423	12	12423	12	0.00
18/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12433	12	12433	12	0.00
18/07/2017	R202 On 01-February-18			Bond Future	242.48	242.5145	242.4833	242.5145	0.00
18/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6587	7	6587	7	0.00
18/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6597	7	6597	7	0.00
18/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6577	7	6577	7	0.00
18/07/2017	R202 On 03-May-18			Bond Future	247.36	247.3912	247.3618	247.3912	0.00
18/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	118	0	118	0	0.00
18/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	108	0	108	0	0.00
18/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	128	0	128	0	0.00
18/07/2017	R203 On 03-August-17			Bond Future	7.34	103.3347	7.3446	103.3347	0.00
18/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	265	0	265	0	0.00
18/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	263	0	263	0	0.00
18/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	264	0	264	0	0.00
18/07/2017	R204 On 03-August-17			Bond Future	7.39	101.8053	7.3882	101.8053	42,165.00
18/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	466	0	466	0	0.00
18/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	491	0	491	0	0.00
18/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	479	0	479	0	0.00
18/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	2	0	2	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
18/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	1	0	1	0	0.00
18/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	1	0	1	0	0.00
18/07/2017	R204 On 02-November-17			Bond Future	7.31	103.7471	7.3050	103.7471	0.00
18/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	492	0	492	0	0.00
18/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	472	0	472	0	0.00
18/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	482	0	482	0	0.00
18/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	11	0	11	0	0.00
18/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	10	0	10	0	0.00
18/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	9	0	9	0	0.00
18/07/2017	R204 On 01-February-18			Bond Future	7.15	101.7157	7.1470	101.7157	0.00
18/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	255	0	255	0	0.00
18/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	265	0	265	0	0.00
18/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	260	0	260	0	0.00
18/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	165	0	165	0	0.00
18/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	162	0	162	0	0.00
18/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	169	0	169	0	0.00
18/07/2017	R204 On 03-May-18			Bond Future	6.84	103.7007	6.8411	103.7007	0.00
18/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	144	0	144	0	0.00
18/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	156	0	156	0	0.00
18/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	150	0	150	0	0.00
18/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-August-17			Bond Future	7.48	99.9355	7.4821	99.9355	46,581.00
18/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1530	2	1530	2	51.00
18/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1978	2	1978	2	0.00
18/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1957	2	1957	2	0.00
18/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2000	2	2000	2	0.00
18/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 02-November-17			Bond Future	7.44	101.8416	7.4447	101.8416	0.00
18/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1182	1	1182	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
18/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1218	1	1218	1	0.00
18/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1200	1	1200	1	0.00
18/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	29	0	29	0	0.00
18/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	28	0	28	0	0.00
18/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	31	0	31	0	0.00
18/07/2017	R207 On 01-February-18			Bond Future	7.39	100.1714	7.3856	100.1714	0.00
18/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	676	1	676	1	0.00
18/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	688	1	688	1	0.00
18/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	699	1	699	1	0.00
18/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	290	0	290	0	0.00
18/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	297	0	297	0	0.00
18/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	284	0	284	0	0.00
18/07/2017	R207 On 03-May-18			Bond Future	7.31	102.1262	7.3135	102.1262	0.00
18/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	415	0	415	0	0.00
18/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	400	0	400	0	0.00
18/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	384	0	384	0	0.00
18/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 03-August-17			Bond Future	7.62	99.6430	7.6156	99.6430	36,906.00
18/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2081	2	2081	2	0.00
18/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2141	2	2141	2	0.00
18/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2111	2	2111	2	0.00
18/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 02-November-17			Bond Future	7.61	98.1416	7.6064	98.1416	0.00
18/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1729	2	1729	2	0.00
18/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1780	2	1780	2	0.00
18/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1755	2	1755	2	0.00
18/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	80	0	80	0	0.00
18/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	77	0	77	0	0.00
18/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	84	0	84	0	0.00
18/07/2017	R208 On 01-February-18			Bond Future	7.59	100.0417	7.5879	100.0417	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
18/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1187	1	1187	1	0.00
18/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1152	1	1152	1	0.00
18/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1169	1	1169	1	0.00
18/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	497	1	497	1	0.00
18/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	488	1	488	1	0.00
18/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	479	0	479	0	0.00
18/07/2017	R208 On 03-May-18			Bond Future	7.56	98.5916	7.5578	98.5916	0.00
18/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	584	1	584	1	0.00
18/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	559	1	559	1	0.00
18/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	534	1	534	1	0.00
18/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R209 On 03-August-17			Bond Future	9.54	73.7820	9.5351	73.7820	74,564.00
18/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	491	0	491	0	0.00
18/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	517	1	517	1	0.00
18/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	466	0	466	0	0.00
18/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1094	1	1094	1	0.00
18/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1137	1	1137	1	0.00
18/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1180	1	1180	1	0.00
18/07/2017	R209 On 02-November-17			Bond Future	9.58	72.0394	9.5828	72.0394	800.00
18/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3718	4	3718	4	0.00
18/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2678	3	2678	3	0.00
18/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1876	2	1876	2	0.00
18/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1939	2	1939	2	0.00
18/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1907	2	1907	2	0.00
18/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	652	1	652	1	4,100.00
18/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	84	0	84	0	2,800.00
18/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6640	7	6640	7	0.00
18/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	302	0	302	0	1,300.00
18/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4711	5	4711	5	0.00
18/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1010	1	1010	1	3,360.00
18/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9483	10	9483	10	0.00
18/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2297	2	2297	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
18/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2226	2	2226	2	0.00
18/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1573	2	1573	2	6,500.00
18/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2262	2	2262	2	0.00
18/07/2017	R209 On 01-February-18			Bond Future	9.63	73.4341	9.6297	73.4341	0.00
18/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3049	3	3049	3	0.00
18/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3084	3	3084	3	0.00
18/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3119	3	3119	3	0.00
18/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2460	2	2460	2	0.00
18/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2521	3	2521	3	0.00
18/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2490	3	2490	3	0.00
18/07/2017	R209 On 03-May-18			Bond Future	9.68	71.7167	9.6760	71.7167	0.00
18/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	1192	1	1192	1	0.00
18/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	1064	1	1064	1	0.00
18/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	1128	1	1128	1	0.00
18/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-August-17			Bond Future	185.14	185.1640	185.1440	185.1640	1,675.00
18/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11146	11	11146	11	0.00
18/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11156	11	11156	11	0.00
18/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11136	11	11136	11	0.00
18/07/2017	R210 On 02-November-17			Bond Future	186.31	186.3342	186.3127	186.3342	0.00
18/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5767	6	5767	6	0.00
18/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5757	6	5757	6	0.00
18/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5777	6	5777	6	0.00
18/07/2017	R210 On 01-February-18			Bond Future	189.98	190.0039	189.9791	190.0039	0.00
18/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
18/07/2017	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
18/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2381	2	2381	2	0.00
18/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2391	2	2391	2	0.00
18/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2401	2	2401	2	0.00
18/07/2017	R210 On 03-May-18			Bond Future	191.35	191.3752	191.3518	191.3752	0.00
18/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	98	0	98	0	0.00
18/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	88	0	88	0	0.00
18/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	108	0	108	0	0.00
18/07/2017	R212 On 03-August-17			Bond Future	147.49	147.5084	147.4906	147.5084	4,858.00
18/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5849	6	5849	6	0.00
18/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5869	6	5869	6	0.00
18/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5859	6	5859	6	0.00
18/07/2017	R212 On 02-November-17			Bond Future	150.33	150.3523	150.3333	150.3523	0.00
18/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2067	2	2067	2	0.00
18/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2077	2	2077	2	0.00
18/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2087	2	2087	2	0.00
18/07/2017	R212 On 01-February-18			Bond Future	151.23	151.2532	151.2316	151.2532	0.00
18/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3458	3	3458	3	0.00
18/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3468	3	3468	3	0.00
18/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3478	3	3478	3	0.00
18/07/2017	R212 On 03-May-18			Bond Future	154.27	154.2948	154.2743	154.2948	0.00
18/07/2017	R212 On 03-May-18	154.29	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
18/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
18/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	6	0	6	0	0.00
18/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	16	0	16	0	0.00
18/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	26	0	26	0	0.00
18/07/2017	R213 On 03-August-17			Bond Future	9.25	85.7622	9.2498	85.7622	63,820.00
18/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1045	1	1045	1	0.00
18/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1086	1	1086	1	0.00
18/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1128	1	1128	1	0.00
18/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	484	1	484	1	0.00
18/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	459	1	459	1	0.00
18/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	509	1	509	1	0.00
18/07/2017	R213 On 02-November-17			Bond Future	9.30	83.8481	9.2977	83.8481	0.00
18/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2201	2	2201	2	0.00
18/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2131	2	2131	2	0.00
18/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2166	2	2166	2	0.00
18/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1851	2	1851	2	0.00
18/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1820	2	1820	2	0.00
18/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1789	2	1789	2	0.00
18/07/2017	R213 On 01-February-18			Bond Future	9.35	85.4715	9.3458	85.4715	0.00
18/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2950	3	2950	3	0.00
18/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2916	3	2916	3	0.00
18/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2882	3	2882	3	0.00
18/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2433	2	2433	2	0.00
18/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2403	2	2403	2	0.00
18/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2464	3	2464	3	0.00
18/07/2017	R213 On 03-May-18			Bond Future	9.39	83.5875	9.3897	83.5875	0.00
18/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	1089	1	1089	1	0.00
18/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	1216	1	1216	1	0.00
18/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	1152	1	1152	1	0.00
18/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R214 On 03-August-17			Bond Future	9.69	73.4510	9.6902	73.4510	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
18/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	329	0	329	0	0.00
18/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	349	0	349	0	0.00
18/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	369	0	369	0	0.00
18/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1552	2	1552	2	0.00
18/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1500	2	1500	2	0.00
18/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1604	2	1604	2	0.00
18/07/2017	R214 On 02-November-17			Bond Future	9.74	71.5557	9.7403	71.5557	0.00
18/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1662	2	1662	2	0.00
18/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1721	2	1721	2	0.00
18/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1691	2	1691	2	0.00
18/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2784	3	2784	3	0.00
18/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2702	3	2702	3	0.00
18/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2743	3	2743	3	0.00
18/07/2017	R214 On 01-February-18			Bond Future	9.79	72.9411	9.7907	72.9411	0.00
18/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3069	3	3069	3	0.00
18/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3034	3	3034	3	0.00
18/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3105	3	3105	3	0.00
18/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2834	3	2834	3	0.00
18/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2801	3	2801	3	0.00
18/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2769	3	2769	3	0.00
18/07/2017	R214 On 03-May-18			Bond Future	9.84	71.0662	9.8373	71.0662	0.00
18/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	959	1	959	1	0.00
18/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	892	1	892	1	0.00
18/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	1025	1	1025	1	0.00
18/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R248 On 03-August-17			Bond Future	9.76	94.0203	9.7606	94.0203	77,431.00
18/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	427	0	427	0	0.00
18/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	452	0	452	0	0.00
18/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	404	0	404	0	0.00
18/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2143	2	2143	2	0.00
18/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2076	2	2076	2	0.00
18/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2211	2	2211	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
18/07/2017	R248 On 02-November-17			Bond Future	9.81	91.3763	9.8129	91.3763	226.00
18/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2137	2	2137	2	0.00
18/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2175	2	2175	2	0.00
18/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2213	2	2213	2	0.00
18/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3675	4	3675	4	0.00
18/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3623	4	3623	4	0.00
18/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3570	4	3570	4	0.00
18/07/2017	R248 On 01-February-18			Bond Future	9.87	93.1454	9.8656	93.1454	0.00
18/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3898	4	3898	4	0.00
18/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3942	4	3942	4	0.00
18/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3986	4	3986	4	0.00
18/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3644	4	3644	4	0.00
18/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3602	4	3602	4	0.00
18/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3687	4	3687	4	0.00
18/07/2017	R248 On 03-May-18			Bond Future	9.91	90.5232	9.9143	90.5232	0.00
18/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	1152	1	1152	1	0.00
18/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	1320	1	1320	1	0.00
18/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	1236	1	1236	1	0.00
18/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
18/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00