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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
19/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	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
19/07/2017	2025 On 03-August-17			Bond Future	126.93	126.9728	126.9332	126.9728	2,414.00
19/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	7027	7	7027	7	0.00
19/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7047	7	7047	7	0.00
19/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	7037	7	7037	7	0.00
19/07/2017	2025 On 02-November-17			Bond Future	129.38	129.4200	129.3789	129.4200	0.00
19/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3591	4	3591	4	0.00
19/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3601	4	3601	4	0.00
19/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3581	4	3581	4	0.00
19/07/2017	2025 On 01-February-18			Bond Future	130.57	130.6148	130.5734	130.6148	0.00
19/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3317	3	3317	3	0.00
19/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3307	3	3307	3	0.00
19/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3327	3	3327	3	0.00
19/07/2017	2025 On 03-May-18			Bond Future	133.20	133.2427	133.1979	133.2427	0.00
19/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	12	0	12	0	0.00
19/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	22	0	22	0	0.00
19/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	2	0	2	0	0.00
19/07/2017	2029 On 03-August-17			Bond Future	98.53	98.7627	98.5288	98.7627	0.00
19/07/2017	2029 On 02-November-17			Bond Future	99.42	99.6600	99.4198	99.6600	1,370.00
19/07/2017	2029 On 01-February-18			Bond Future	101.38	101.6200	101.3767	101.6200	0.00
19/07/2017	2029 On 03-May-18			Bond Future	102.39	102.6362	102.3859	102.6362	0.00
19/07/2017	2030 On 03-August-17			Bond Future	9.20	91.5435	9.1986	91.5435	49,979.00
19/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	898	1	898	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
19/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	966	1	966	1	0.00
19/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1034	1	1034	1	0.00
19/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 02-November-17			Bond Future	9.24	93.2894	9.2446	93.2894	2.00
19/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	712	1	712	1	0.00
19/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	779	1	779	1	0.00
19/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	644	1	644	1	0.00
19/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 01-February-18			Bond Future	9.29	91.0895	9.2899	91.0895	0.00
19/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	600	1	600	1	0.00
19/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	533	1	533	1	0.00
19/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	666	1	666	1	0.00
19/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 03-May-18			Bond Future	9.34	92.8676	9.3392	92.8676	0.00
19/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	985	1	985	1	0.00
19/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1115	1	1115	1	0.00
19/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1050	1	1050	1	0.00
19/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2032 On 03-August-17			Bond Future	9.39	94.0418	9.3941	94.0418	29,915.00
19/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	940	1	940	1	0.00
19/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1023	1	1023	1	0.00
19/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	981	1	981	1	0.00
19/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	613	1	613	1	0.00
19/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	676	1	676	1	0.00
19/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	644	1	644	1	0.00
19/07/2017	2032 On 02-November-17			Bond Future	9.45	91.6775	9.4457	91.6775	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
19/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2302	2	2302	2	0.00
19/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2378	2	2378	2	0.00
19/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2340	2	2340	2	0.00
19/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2019	2	2019	2	0.00
19/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2053	2	2053	2	0.00
19/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1985	2	1985	2	0.00
19/07/2017	2032 On 01-February-18			Bond Future	9.50	93.4516	9.4965	93.4516	0.00
19/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3118	3	3118	3	0.00
19/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3156	3	3156	3	0.00
19/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3193	3	3193	3	0.00
19/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2703	3	2703	3	0.00
19/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2669	3	2669	3	0.00
19/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2736	3	2736	3	0.00
19/07/2017	2032 On 03-May-18			Bond Future	9.55	91.1172	9.5470	91.1172	0.00
19/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4142	1	4142	1	0.00
19/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4181	1	4181	1	0.00
19/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4219	1	4219	1	0.00
19/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	3038	0	3038	0	0.00
19/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	3069	0	3069	0	0.00
19/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	3007	0	3007	0	0.00
19/07/2017	2033 On 03-August-17			Bond Future	103.04	103.0751	103.0428	103.0751	6,534.00
19/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	10077	10	10077	10	0.00
19/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	10087	10	10087	10	0.00
19/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	10097	10	10097	10	0.00
19/07/2017	2033 On 02-November-17			Bond Future	103.96	103.9892	103.9557	103.9892	0.00
19/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	6124	6	6124	6	0.00
19/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	6134	6	6134	6	0.00
19/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	6114	6	6114	6	0.00

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19/07/2017	2033 On 01-February-18			Bond Future	106.00	106.0357	106.0019	106.0357	0.00
19/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3638	4	3638	4	0.00
19/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3658	4	3658	4	0.00
19/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3648	4	3648	4	0.00
19/07/2017	2033 On 03-May-18			Bond Future	107.03	107.0698	107.0333	107.0698	0.00
19/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	657	1	657	1	0.00
19/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	667	1	667	1	0.00
19/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	677	1	677	1	0.00
19/07/2017	2037 On 03-August-17			Bond Future	9.68	90.1149	9.6844	90.1149	66,825.00
19/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	549	1	549	1	0.00
19/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	521	1	521	1	0.00
19/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	494	1	494	1	0.00
19/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1442	1	1442	1	0.00
19/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1389	1	1389	1	0.00
19/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1496	1	1496	1	0.00
19/07/2017	2037 On 02-November-17			Bond Future	9.74	91.8335	9.7365	91.8335	233.00
19/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2189	2	2189	2	0.00
19/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2152	2	2152	2	0.00
19/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2226	2	2226	2	0.00
19/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2754	3	2754	3	0.00
19/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2797	3	2797	3	0.00
19/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2840	3	2840	3	0.00
19/07/2017	2037 On 01-February-18			Bond Future	9.79	89.3552	9.7884	89.3552	0.00
19/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3456	4	3456	4	0.00
19/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3416	4	3416	4	0.00
19/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3496	4	3496	4	0.00
19/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3210	3	3210	3	0.00
19/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3172	3	3172	3	0.00

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19/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3248	3	3248	3	0.00
19/07/2017	2037 On 03-May-18			Bond Future	9.84	91.0993	9.8436	91.0993	0.00
19/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4575	1	4575	1	0.00
19/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4657	1	4657	1	0.00
19/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4616	1	4616	1	0.00
19/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3607	0	3607	0	0.00
19/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3537	0	3537	0	0.00
19/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3572	0	3572	0	0.00
19/07/2017	2038 On 03-August-17			Bond Future	126.33	126.3680	126.3281	126.3680	22,707.00
19/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14842	15	14842	15	0.00
19/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14852	15	14852	15	0.00
19/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14832	15	14832	15	0.00
19/07/2017	2038 On 02-November-17			Bond Future	128.76	128.8036	128.7621	128.8036	0.00
19/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8048	8	8048	8	0.00
19/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8038	8	8038	8	0.00
19/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8058	8	8058	8	0.00
19/07/2017	2038 On 01-February-18			Bond Future	129.78	129.8172	129.7753	129.8172	0.00
19/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7155	7	7155	7	0.00
19/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7165	7	7165	7	0.00
19/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7175	7	7175	7	0.00
19/07/2017	2038 On 03-May-18			Bond Future	132.38	132.4291	132.3838	132.4291	0.00
19/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	94	0	94	0	0.00
19/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	104	0	104	0	0.00
19/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	114	0	114	0	0.00
19/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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19/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2040 On 03-August-17			Bond Future	9.80	93.2639	9.8047	93.2639	14,239.00
19/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	370	0	370	0	0.00
19/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	392	1	392	1	0.00
19/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	415	1	415	1	0.00
19/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1980	2	1980	2	0.00
19/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1916	2	1916	2	0.00
19/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2045	2	2045	2	0.00
19/07/2017	2040 On 02-November-17			Bond Future	9.86	95.0425	9.8586	95.0425	0.00
19/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1923	2	1923	2	0.00
19/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1889	2	1889	2	0.00
19/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1958	2	1958	2	0.00
19/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3562	3	3562	3	0.00
19/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3614	3	3614	3	0.00
19/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3666	4	3666	4	0.00
19/07/2017	2040 On 01-February-18			Bond Future	9.91	92.3759	9.9125	92.3759	0.00
19/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3459	4	3459	4	0.00
19/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3540	4	3540	4	0.00
19/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3499	4	3499	4	0.00
19/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3812	4	3812	4	0.00
19/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3769	4	3769	4	0.00
19/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3727	4	3727	4	0.00
19/07/2017	2040 On 03-May-18			Bond Future	9.97	94.1790	9.9695	94.1790	0.00
19/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4776	1	4776	1	0.00
19/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4862	1	4862	1	0.00
19/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4819	1	4819	1	0.00
19/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4038	0	4038	0	0.00
19/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4000	0	4000	0	0.00
19/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	3962	0	3962	0	0.00
19/07/2017	2044 On 03-August-17			Bond Future	9.83	90.3558	9.8344	90.3558	24,110.00
19/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	356	0	356	0	0.00
19/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	335	0	335	0	0.00
19/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	377	1	377	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
19/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2202	2	2202	2	0.00
19/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2067	2	2067	2	0.00
19/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2134	2	2134	2	0.00
19/07/2017	2044 On 02-November-17			Bond Future	9.89	92.0790	9.8869	92.0790	200.00
19/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1862	2	1862	2	0.00
19/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1931	2	1931	2	0.00
19/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1896	2	1896	2	0.00
19/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3820	4	3820	4	0.00
19/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3766	4	3766	4	0.00
19/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3713	4	3713	4	0.00
19/07/2017	2044 On 01-February-18			Bond Future	9.94	89.4802	9.9393	89.4802	0.00
19/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3529	4	3529	4	0.00
19/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3570	4	3570	4	0.00
19/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3488	4	3488	4	0.00
19/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3859	4	3859	4	0.00
19/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3816	4	3816	4	0.00
19/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3903	4	3903	4	0.00
19/07/2017	2044 On 03-May-18			Bond Future	9.99	91.2268	9.9946	91.2268	0.00
19/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4959	1	4959	1	0.00
19/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4915	1	4915	1	0.00
19/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4872	1	4872	1	0.00
19/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4048	0	4048	0	0.00
19/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4086	0	4086	0	0.00
19/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4010	0	4010	0	0.00
19/07/2017	2046 On 03-August-17			Bond Future	123.65	123.6842	123.6451	123.6842	23,901.00
19/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17545	18	17545	18	0.00
19/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17525	17	17525	17	0.00
19/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17535	17	17535	17	0.00
19/07/2017	2046 On 02-November-17			Bond Future	124.44	124.4849	124.4446	124.4849	0.00
19/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 02-November-17	136.32	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
19/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11865	12	11865	12	0.00
19/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11855	12	11855	12	0.00
19/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11875	12	11875	12	0.00
19/07/2017	2046 On 01-February-18			Bond Future	126.89	126.9347	126.8940	126.9347	0.00
19/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	6006	6	6006	6	0.00
19/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	6016	6	6016	6	0.00
19/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	6026	6	6026	6	0.00
19/07/2017	2046 On 03-May-18			Bond Future	127.83	127.8725	127.8285	127.8725	0.00
19/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	101	0	101	0	0.00
19/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	111	0	111	0	0.00
19/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	121	0	121	0	0.00
19/07/2017	2050 On 03-August-17			Bond Future	130.02	130.0605	130.0194	130.0605	26,041.00
19/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19201	19	19201	19	0.00
19/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19221	19	19221	19	0.00
19/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19211	19	19211	19	0.00
19/07/2017	2050 On 02-November-17			Bond Future	132.52	132.5670	132.5245	132.5670	0.00
19/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12125	12	12125	12	0.00
19/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12135	12	12135	12	0.00
19/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12145	12	12145	12	0.00
19/07/2017	2050 On 01-February-18			Bond Future	133.44	133.4843	133.4413	133.4843	0.00
19/07/2017	2050 On 01-February-18	140.25	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
19/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6799	7	6799	7	0.00
19/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6809	7	6809	7	0.00
19/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6789	7	6789	7	0.00
19/07/2017	2050 On 03-May-18			Bond Future	136.12	136.1698	136.1233	136.1698	0.00
19/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	513	1	513	1	0.00
19/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	503	1	503	1	0.00
19/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	493	1	493	1	0.00
19/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
19/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
19/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	AL37 On 03-August-17			Index Future	544.82	545.1890	544.8170	545.1890	0.00
19/07/2017	AL37 On 02-November-17			Index Future	555.20	555.5840	555.2040	555.5840	0.00
19/07/2017	AL37 On 01-February-18			Index Future	565.95	566.3360	565.9510	566.3360	0.00
19/07/2017	AL37 On 03-May-18			Index Future	577.00	577.3950	576.9970	577.3950	0.00
19/07/2017	AL7T On 03-August-17			Index Future	627.26	628.1920	627.2580	628.1920	0.00
19/07/2017	AL7T On 02-November-17			Index Future	639.22	640.1700	639.2170	640.1700	0.00
19/07/2017	AL7T On 01-February-18			Index Future	651.59	652.5590	651.5900	652.5590	0.00
19/07/2017	AL7T On 03-May-18			Index Future	664.31	665.3020	664.3070	665.3020	0.00
19/07/2017	ALBI On 03-August-17			Index Future	563.66	564.8200	563.6550	564.8200	596.00
19/07/2017	ALBI On 02-November-17			Index Future	574.40	575.5900	574.4020	575.5900	0.00
19/07/2017	ALBI On 01-February-18			Index Future	585.52	586.7290	585.5200	586.7290	0.00
19/07/2017	ALBI On 03-May-18			Index Future	596.95	598.1870	596.9480	598.1870	0.00
19/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C038 On 31-January-38			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
19/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2017	EL28 On 03-August-17			Bond Future	127.25	127.2790	127.2451	127.2790	0.00
19/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 03-August-17	135.16	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
19/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7925	8	7925	8	0.00
19/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7915	8	7915	8	0.00
19/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7935	8	7935	8	0.00
19/07/2017	EL28 On 02-November-17			Bond Future	127.95	127.9882	127.9530	127.9882	0.00
19/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5917	6	5917	6	0.00
19/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5927	6	5927	6	0.00
19/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5937	6	5937	6	0.00
19/07/2017	EL28 On 01-February-18			Bond Future	130.47	130.5070	130.4716	130.5070	0.00
19/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1818	2	1818	2	0.00
19/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1838	2	1838	2	0.00
19/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1828	2	1828	2	0.00
19/07/2017	EL28 On 03-May-18			Bond Future	133.09	133.1326	133.0940	133.1326	0.00
19/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	96	0	96	0	0.00
19/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	106	0	106	0	0.00
19/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	86	0	86	0	0.00
19/07/2017	ES33 On 03-August-17			Bond Future	10.78	78.3047	10.7807	78.3047	9,466.00
19/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1559	1	1559	1	0.00
19/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1495	1	1495	1	0.00
19/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1432	1	1432	1	0.00
19/07/2017	ES33 On 02-November-17			Bond Future	10.87	76.0065	10.8745	76.0065	0.00
19/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1249	1	1249	1	0.00
19/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1187	1	1187	1	0.00
19/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1311	1	1311	1	0.00
19/07/2017	ES33 On 01-February-18			Bond Future	10.97	77.4772	10.9713	77.4772	0.00
19/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	111	0	111	0	0.00
19/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	170	0	170	0	0.00
19/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	229	0	229	0	0.00
19/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-May-18			Bond Future	11.07	75.1961	11.0663	75.1961	0.00
19/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	834	1	834	1	0.00
19/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	891	1	891	1	0.00
19/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	776	1	776	1	0.00
19/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/07/2017	ES42 On 03-August-17			Bond Future	10.99	81.5822	10.9907	81.5822	7,957.00
19/07/2017	ES42 On 02-November-17			Bond Future	11.08	78.8765	11.0839	78.8765	0.00
19/07/2017	ES42 On 01-February-18			Bond Future	11.18	80.4027	11.1767	80.4027	0.00
19/07/2017	ES42 On 03-May-18			Bond Future	11.27	77.7105	11.2728	77.7105	0.00
19/07/2017	GOVI On 03-August-17			GOVI	562.33	563.5010	562.3300	563.5010	415.00
19/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	12400	2	12400	2	0.00
19/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	12200	2	12200	2	0.00
19/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	12300	2	12300	2	0.00
19/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 02-November-17			GOVI	573.05	574.2460	573.0520	574.2460	74.00
19/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	6120	2	6120	2	0.00
19/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	6020	2	6020	2	0.00
19/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	5920	2	5920	2	0.00
19/07/2017	GOVI On 02-November-17	572.45	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
19/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 01-February-18			GOVI	584.14	585.3580	584.1440	585.3580	0.00
19/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	31140	4	31140	4	0.00
19/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	31040	4	31040	4	0.00
19/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	31240	4	31240	4	0.00
19/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 03-May-18			GOVI	595.55	596.7890	595.5450	596.7890	0.00
19/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	52550	6	52550	6	0.00
19/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	52750	7	52750	7	0.00
19/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	52650	7	52650	7	0.00
19/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2017	IGOV On 03-August-17			Index Future	245.38	245.4700	245.3780	245.4700	1,243.00
19/07/2017	IGOV On 02-November-17			Index Future	250.11	250.2000	250.1060	250.2000	0.00
19/07/2017	IGOV On 01-February-18			Index Future	255.03	255.1240	255.0280	255.1240	0.00
19/07/2017	IGOV On 03-May-18			Index Future	260.15	260.2560	260.1540	260.2560	0.00
19/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
19/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
19/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8231	99.8241	99.8231	0.00
19/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7530	99.7563	99.7530	0.00
19/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8757	99.8808	99.8757	0.00
19/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.99	99.9846	99.9922	99.9846	0.00
19/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8511	99.8519	99.8511	0.00
19/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0330	99.0362	99.0330	0.00
19/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5659	98.5712	98.5659	0.00
19/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4526	98.4602	98.4526	0.00
19/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
19/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1404	99.1480	99.1404	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
19/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4880	99.4933	99.4880	0.00
19/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.87	99.8632	99.8681	99.8632	0.00
19/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.99	95.9642	95.9938	95.9642	0.00
19/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.22	95.1878	95.2218	95.1878	0.00
19/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.42	94.3801	94.4193	94.3801	0.00
19/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.58	94.5370	94.5826	94.5370	0.00
19/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.76	96.7054	96.7590	96.7054	51.00
19/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.88	96.8211	96.8824	96.8211	0.00
19/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.06	97.9948	98.0614	97.9948	0.00
19/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.26	100.1888	100.2563	100.1888	0.00
19/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.94	94.8393	94.9373	94.8393	0.00
19/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.95	91.8461	91.9507	91.8461	0.00
19/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.70	90.5941	90.7041	90.5941	0.00
19/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.86	92.7504	92.8624	92.7504	0.00
19/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.64	96.5313	96.6433	96.5313	0.00
19/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.23	95.1123	95.2264	95.1123	0.00
19/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.30	97.1838	97.2973	97.1838	0.00
19/07/2017	IS10 On 20-September-27			Interest Rate Swap	101.02	100.9046	101.0164	100.9046	0.00
19/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
19/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
19/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
19/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
19/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
19/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
19/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
19/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
19/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
19/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	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
19/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
19/07/2017	R023 On 03-August-17			Bond Future	8.04	102.1702	8.0389	102.1702	38,422.00
19/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2341	2	2341	2	0.00
19/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2425	2	2425	2	0.00
19/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2383	2	2383	2	0.00
19/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	5	0	5	0	0.00
19/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	4	0	4	0	0.00
19/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	4	0	4	0	0.00
19/07/2017	R023 On 02-November-17			Bond Future	8.06	100.1886	8.0591	100.1886	0.00
19/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2363	2	2363	2	0.00
19/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2430	2	2430	2	0.00
19/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2396	2	2396	2	0.00
19/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	268	0	268	0	0.00
19/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	261	0	261	0	0.00
19/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	276	0	276	0	0.00
19/07/2017	R023 On 01-February-18			Bond Future	8.08	102.1273	8.0764	102.1273	0.00
19/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1911	2	1911	2	0.00
19/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1936	2	1936	2	0.00
19/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1886	2	1886	2	0.00
19/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	929	1	929	1	0.00
19/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	914	1	914	1	0.00
19/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	944	1	944	1	0.00
19/07/2017	R023 On 03-May-18			Bond Future	8.09	100.1885	8.0852	100.1885	0.00
19/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	1994	1	1994	1	0.00
19/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2039	1	2039	1	0.00
19/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2016	1	2016	1	0.00
19/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	1278	0	1278	0	0.00
19/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	1246	0	1246	0	0.00
19/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	1262	0	1262	0	0.00
19/07/2017	R035 On 03-August-17			Bond Future	9.59	98.0471	9.5944	98.0471	11,141.00
19/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	762	1	762	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
19/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	600	0	600	0	0.00
19/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	681	0	681	0	0.00
19/07/2017	R035 On 02-November-17			Bond Future	9.65	95.4164	9.6499	95.4164	0.00
19/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	317	0	317	0	0.00
19/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	397	0	397	0	0.00
19/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	477	0	477	0	0.00
19/07/2017	R035 On 01-February-18			Bond Future	9.71	97.2628	9.7058	97.2628	0.00
19/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	189	0	189	0	0.00
19/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	345	1	345	1	0.00
19/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	267	1	267	1	0.00
19/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-May-18			Bond Future	9.76	94.6581	9.7578	94.6581	0.00
19/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1091	1	1091	1	0.00
19/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1015	1	1015	1	0.00
19/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1167	1	1167	1	0.00
19/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R186 On 03-August-17			Bond Future	8.65	113.2180	8.6520	113.2180	136,505.00
19/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5588	6	5588	6	0.00
19/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1823	2	1823	2	0.00
19/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4629	5	4629	5	0.00
19/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1065	1	1065	1	0.00
19/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1879	2	1879	2	0.00
19/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1993	2	1993	2	0.00
19/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1936	2	1936	2	0.00
19/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1551	2	1551	2	0.00
19/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	673	1	673	1	0.00
19/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2407	3	2407	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
19/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1297	1	1297	1	0.00
19/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	138	0	138	0	0.00
19/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	399	0	399	0	3,654.00
19/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	149	0	149	0	0.00
19/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	2	0	2	0	733.00
19/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
19/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	294	0	294	0	7,100.00
19/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	687	1	687	1	2,500.00
19/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	68	0	68	0	0.00
19/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	119	0	119	0	0.00
19/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	212	0	212	0	733.00
19/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	128	0	128	0	0.00
19/07/2017	R186 On 02-November-17			Bond Future	8.69	115.3772	8.6896	115.3772	650.00
19/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2514	3	2514	3	0.00
19/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2595	3	2595	3	0.00
19/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2554	3	2554	3	0.00
19/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3021	3	3021	3	0.00
19/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1204	1	1204	1	0.00
19/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1254	1	1254	1	0.00
19/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	976	1	976	1	5,000.00
19/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1228	1	1228	1	0.00
19/07/2017	R186 On 01-February-18			Bond Future	8.73	112.3073	8.7254	112.3073	0.00
19/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3291	3	3291	3	0.00
19/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3369	4	3369	4	0.00
19/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3330	4	3330	4	0.00
19/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1776	2	1776	2	0.00
19/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1751	2	1751	2	0.00
19/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1726	2	1726	2	0.00
19/07/2017	R186 On 03-May-18			Bond Future	8.76	114.4997	8.7618	114.4997	0.00
19/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3469	1	3469	1	0.00
19/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3540	1	3540	1	0.00
19/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3504	1	3504	1	0.00
19/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2503	0	2503	0	0.00
19/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2476	0	2476	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
19/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2531	0	2531	0	0.00
19/07/2017	R197 On 03-August-17			Bond Future	293.55	293.6404	293.5483	293.6404	950.00
19/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14502	14	14502	14	0.00
19/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14512	14	14512	14	0.00
19/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14522	14	14522	14	0.00
19/07/2017	R197 On 02-November-17			Bond Future	299.20	299.2998	299.2042	299.2998	1,400.00
19/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5956	6	5956	6	0.00
19/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5966	6	5966	6	0.00
19/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5946	6	5946	6	0.00
19/07/2017	R197 On 01-February-18			Bond Future	298.04	298.1370	298.0406	298.1370	0.00
19/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3639	4	3639	4	0.00
19/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3629	4	3629	4	0.00
19/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3619	4	3619	4	0.00
19/07/2017	R197 On 03-May-18			Bond Future	304.03	304.1354	304.0312	304.1354	0.00
19/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	409	0	409	0	0.00
19/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	419	0	419	0	0.00
19/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	429	0	429	0	0.00
19/07/2017	R202 On 03-August-17			Bond Future	236.54	236.9112	236.5366	236.9112	30,581.00
19/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21823	21	21823	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
19/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21833	21	21833	21	0.00
19/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21813	21	21813	21	0.00
19/07/2017	R202 On 02-November-17			Bond Future	241.09	241.4772	241.0942	241.4772	373.00
19/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12796	12	12796	12	0.00
19/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12806	12	12806	12	0.00
19/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12816	12	12816	12	0.00
19/07/2017	R202 On 01-February-18			Bond Future	242.09	242.4833	242.0934	242.4833	0.00
19/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6977	7	6977	7	0.00
19/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6987	7	6987	7	0.00
19/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6967	7	6967	7	0.00
19/07/2017	R202 On 03-May-18			Bond Future	246.96	247.3618	246.9595	247.3618	0.00
19/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	521	0	521	0	0.00
19/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	511	0	511	0	0.00
19/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	531	0	531	0	0.00
19/07/2017	R203 On 03-August-17			Bond Future	7.36	103.3349	7.3561	103.3349	0.00
19/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	266	0	266	0	0.00
19/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	264	0	264	0	0.00
19/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	265	0	265	0	0.00
19/07/2017	R204 On 03-August-17			Bond Future	7.40	101.8180	7.3999	101.8180	42,165.00
19/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	451	0	451	0	0.00
19/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	476	0	476	0	0.00
19/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	464	0	464	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
19/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	1	0	1	0	0.00
19/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	1	0	1	0	0.00
19/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	1	0	1	0	0.00
19/07/2017	R204 On 02-November-17			Bond Future	7.32	103.7598	7.3200	103.7598	0.00
19/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	475	0	475	0	0.00
19/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	455	0	455	0	0.00
19/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	465	0	465	0	0.00
19/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	9	0	9	0	0.00
19/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	9	0	9	0	0.00
19/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	8	0	8	0	0.00
19/07/2017	R204 On 01-February-18			Bond Future	7.17	101.7276	7.1657	101.7276	0.00
19/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	243	0	243	0	0.00
19/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	252	0	252	0	0.00
19/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	247	0	247	0	0.00
19/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	169	0	169	0	0.00
19/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	165	0	165	0	0.00
19/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	172	0	172	0	0.00
19/07/2017	R204 On 03-May-18			Bond Future	6.87	103.7135	6.8692	103.7135	0.00
19/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	256	0	256	0	0.00
19/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	264	0	264	0	0.00
19/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	260	0	260	0	0.00
19/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	129	0	129	0	0.00
19/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	127	0	127	0	0.00
19/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	125	0	125	0	0.00
19/07/2017	R207 On 03-August-17			Bond Future	7.51	99.9572	7.5082	99.9572	46,581.00
19/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1473	2	1473	2	51.00
19/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1921	2	1921	2	0.00
19/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1900	2	1900	2	0.00
19/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1943	2	1943	2	0.00
19/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R207 On 02-November-17			Bond Future	7.47	101.8636	7.4743	101.8636	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
19/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1126	1	1126	1	0.00
19/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1162	1	1162	1	0.00
19/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1144	1	1144	1	0.00
19/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	32	0	32	0	0.00
19/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	30	0	30	0	0.00
19/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	33	0	33	0	0.00
19/07/2017	R207 On 01-February-18			Bond Future	7.42	100.1927	7.4189	100.1927	0.00
19/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	633	1	633	1	0.00
19/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	644	1	644	1	0.00
19/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	655	1	655	1	0.00
19/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	306	0	306	0	0.00
19/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	312	0	312	0	0.00
19/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	299	0	299	0	0.00
19/07/2017	R207 On 03-May-18			Bond Future	7.35	102.1486	7.3527	102.1486	0.00
19/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	709	0	709	0	0.00
19/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	699	0	699	0	0.00
19/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	689	0	689	0	0.00
19/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	361	0	361	0	0.00
19/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	367	0	367	0	0.00
19/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	355	0	355	0	0.00
19/07/2017	R208 On 03-August-17			Bond Future	7.64	99.6741	7.6409	99.6741	36,906.00
19/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2003	2	2003	2	0.00
19/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2063	2	2063	2	0.00
19/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2033	2	2033	2	0.00
19/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
19/07/2017	R208 On 02-November-17			Bond Future	7.63	98.1732	7.6340	98.1732	0.00
19/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1650	2	1650	2	0.00
19/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1700	2	1700	2	0.00
19/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1675	2	1675	2	0.00
19/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	80	0	80	0	0.00
19/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	77	0	77	0	0.00
19/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	84	0	84	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
19/07/2017	R208 On 01-February-18			Bond Future	7.62	100.0729	7.6178	100.0729	0.00
19/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1111	1	1111	1	0.00
19/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1077	1	1077	1	0.00
19/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1094	1	1094	1	0.00
19/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	503	0	503	0	0.00
19/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	494	0	494	0	0.00
19/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	484	0	484	0	0.00
19/07/2017	R208 On 03-May-18			Bond Future	7.59	98.6240	7.5909	98.6240	0.00
19/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1147	1	1147	1	0.00
19/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1132	1	1132	1	0.00
19/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1117	1	1117	1	0.00
19/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	666	0	666	0	0.00
19/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	656	0	656	0	0.00
19/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	647	0	647	0	0.00
19/07/2017	R209 On 03-August-17			Bond Future	9.56	73.8195	9.5636	73.8195	74,564.00
19/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	399	0	399	0	0.00
19/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	421	1	421	1	0.00
19/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	377	0	377	0	0.00
19/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1190	1	1190	1	0.00
19/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1236	1	1236	1	0.00
19/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1282	1	1282	1	0.00
19/07/2017	R209 On 02-November-17			Bond Future	9.61	72.0775	9.6122	72.0775	800.00
19/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3531	4	3531	4	0.00
19/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2521	3	2521	3	0.00
19/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1741	2	1741	2	0.00
19/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1802	2	1802	2	0.00
19/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1771	2	1771	2	0.00
19/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	580	1	580	1	4,100.00
19/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	73	0	73	0	2,800.00
19/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6438	7	6438	7	0.00
19/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	295	0	295	0	1,300.00
19/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4834	5	4834	5	0.00
19/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1019	1	1019	1	3,360.00
19/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9668	9	9668	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2358	2	2358	2	0.00
19/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2285	2	2285	2	0.00
19/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1612	2	1612	2	6,500.00
19/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2321	2	2321	2	0.00
19/07/2017	R209 On 01-February-18			Bond Future	9.66	73.4722	9.6599	73.4722	0.00
19/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2922	3	2922	3	0.00
19/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2956	3	2956	3	0.00
19/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2990	3	2990	3	0.00
19/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2530	2	2530	2	0.00
19/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2593	3	2593	3	0.00
19/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2561	2	2561	2	0.00
19/07/2017	R209 On 03-May-18			Bond Future	9.71	71.7560	9.7072	71.7560	0.00
19/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3867	1	3867	1	0.00
19/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3798	1	3798	1	0.00
19/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3832	1	3832	1	0.00
19/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2938	0	2938	0	0.00
19/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2879	0	2879	0	0.00
19/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2908	0	2908	0	0.00
19/07/2017	R210 On 03-August-17			Bond Future	185.08	185.1440	185.0843	185.1440	1,675.00
19/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11206	11	11206	11	0.00
19/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11216	11	11216	11	0.00
19/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11196	11	11196	11	0.00
19/07/2017	R210 On 02-November-17			Bond Future	186.25	186.3127	186.2508	186.3127	699.00
19/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5829	6	5829	6	0.00
19/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5819	6	5819	6	0.00
19/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5839	6	5839	6	0.00
19/07/2017	R210 On 01-February-18			Bond Future	189.92	189.9791	189.9169	189.9791	0.00
19/07/2017	R210 On 01-February-18	192.38	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
19/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2443	2	2443	2	0.00
19/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2453	2	2453	2	0.00
19/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2463	2	2463	2	0.00
19/07/2017	R210 On 03-May-18			Bond Future	191.28	191.3518	191.2845	191.3518	0.00
19/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	166	0	166	0	0.00
19/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	156	0	156	0	0.00
19/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	176	0	176	0	0.00
19/07/2017	R212 On 03-August-17			Bond Future	147.44	147.4906	147.4448	147.4906	3,258.00
19/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5895	6	5895	6	0.00
19/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5915	6	5915	6	0.00
19/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5905	6	5905	6	0.00
19/07/2017	R212 On 02-November-17			Bond Future	150.29	150.3333	150.2857	150.3333	1,600.00
19/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2114	2	2114	2	0.00
19/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2124	2	2124	2	0.00
19/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2134	2	2134	2	0.00
19/07/2017	R212 On 01-February-18			Bond Future	151.18	151.2316	151.1837	151.2316	0.00
19/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3506	3	3506	3	0.00
19/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3516	3	3516	3	0.00
19/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3526	3	3526	3	0.00
19/07/2017	R212 On 03-May-18			Bond Future	154.22	154.2743	154.2224	154.2743	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
19/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
19/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	58	0	58	0	0.00
19/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	68	0	68	0	0.00
19/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	78	0	78	0	0.00
19/07/2017	R213 On 03-August-17			Bond Future	9.27	85.8667	9.2733	85.8667	63,820.00
19/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	923	1	923	1	0.00
19/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	962	1	962	1	0.00
19/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1002	1	1002	1	0.00
19/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	518	0	518	0	0.00
19/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	491	0	491	0	0.00
19/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	545	1	545	1	0.00
19/07/2017	R213 On 02-November-17			Bond Future	9.32	83.9546	9.3220	83.9546	0.00
19/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2069	2	2069	2	0.00
19/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2001	2	2001	2	0.00
19/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2035	2	2035	2	0.00
19/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1882	2	1882	2	0.00
19/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1850	2	1850	2	0.00
19/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1819	2	1819	2	0.00
19/07/2017	R213 On 01-February-18			Bond Future	9.37	85.5791	9.3709	85.5791	0.00
19/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2837	3	2837	3	0.00
19/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2803	3	2803	3	0.00
19/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2770	3	2770	3	0.00
19/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2485	2	2485	2	0.00
19/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2454	2	2454	2	0.00
19/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2516	2	2516	2	0.00
19/07/2017	R213 On 03-May-18			Bond Future	9.42	83.6978	9.4157	83.6978	0.00
19/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3686	1	3686	1	0.00
19/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3756	1	3756	1	0.00
19/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3721	1	3721	1	0.00
19/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2737	0	2737	0	0.00
19/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2765	0	2765	0	0.00
19/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2709	0	2709	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
19/07/2017	R214 On 03-August-17			Bond Future	9.72	73.4547	9.7237	73.4547	37,026.00
19/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	244	0	244	0	0.00
19/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	260	0	260	0	0.00
19/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	277	0	277	0	0.00
19/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1696	2	1696	2	0.00
19/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1642	2	1642	2	0.00
19/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1752	2	1752	2	0.00
19/07/2017	R214 On 02-November-17			Bond Future	9.77	71.5594	9.7748	71.5594	0.00
19/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1545	2	1545	2	0.00
19/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1602	2	1602	2	0.00
19/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1573	2	1573	2	0.00
19/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2905	3	2905	3	0.00
19/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2821	3	2821	3	0.00
19/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2863	3	2863	3	0.00
19/07/2017	R214 On 01-February-18			Bond Future	9.83	72.9441	9.8262	72.9441	0.00
19/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2890	3	2890	3	0.00
19/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2856	3	2856	3	0.00
19/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2924	3	2924	3	0.00
19/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2898	3	2898	3	0.00
19/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2864	3	2864	3	0.00
19/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2830	3	2830	3	0.00
19/07/2017	R214 On 03-May-18			Bond Future	9.87	71.0698	9.8738	71.0698	0.00
19/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3905	1	3905	1	0.00
19/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3870	1	3870	1	0.00
19/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3940	1	3940	1	0.00
19/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3163	0	3163	0	0.00
19/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3194	0	3194	0	0.00
19/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3225	0	3225	0	0.00
19/07/2017	R248 On 03-August-17			Bond Future	9.80	94.0253	9.7991	94.0253	77,431.00
19/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	314	0	314	0	0.00
19/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	334	0	334	0	0.00
19/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	295	0	295	0	0.00
19/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2369	2	2369	2	0.00
19/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2298	2	2298	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
19/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2442	2	2442	2	0.00
19/07/2017	R248 On 02-November-17			Bond Future	9.85	91.3812	9.8525	91.3812	226.00
19/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1965	2	1965	2	0.00
19/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2000	2	2000	2	0.00
19/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2036	2	2036	2	0.00
19/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3849	4	3849	4	0.00
19/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3794	4	3794	4	0.00
19/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3740	4	3740	4	0.00
19/07/2017	R248 On 01-February-18			Bond Future	9.91	93.1494	9.9064	93.1494	0.00
19/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3721	4	3721	4	0.00
19/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3763	4	3763	4	0.00
19/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3806	4	3806	4	0.00
19/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3818	4	3818	4	0.00
19/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3775	4	3775	4	0.00
19/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3862	4	3862	4	0.00
19/07/2017	R248 On 03-May-18			Bond Future	9.96	90.5279	9.9564	90.5279	0.00
19/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4998	1	4998	1	0.00
19/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	5086	1	5086	1	0.00
19/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	5042	1	5042	1	0.00
19/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4166	0	4166	0	0.00
19/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4126	0	4126	0	0.00
19/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4205	0	4205	0	0.00