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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
27/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	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
27/07/2017	2025 On 03-August-17			Bond Future	127.48	127.4925	127.4798	127.4925	2,414.00
27/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6480	6	6480	6	0.00
27/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6500	6	6500	6	0.00
27/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6490	6	6490	6	0.00
27/07/2017	2025 On 02-November-17			Bond Future	129.88	129.8923	129.8781	129.8923	1,877.00
27/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3092	3	3092	3	0.00
27/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3102	3	3102	3	0.00
27/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3082	3	3082	3	0.00
27/07/2017	2025 On 01-February-18			Bond Future	130.99	131.0103	130.9944	131.0103	0.00
27/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2896	3	2896	3	0.00
27/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2886	3	2886	3	0.00
27/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2906	3	2906	3	0.00
27/07/2017	2025 On 03-May-18			Bond Future	133.53	133.5407	133.5260	133.5407	0.00
27/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	326	0	326	0	0.00
27/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	306	0	306	0	0.00
27/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	316	0	316	0	0.00
27/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2029 On 03-August-17			Bond Future	99.26	99.2649	99.2551	99.2649	0.00
27/07/2017	2029 On 02-November-17			Bond Future	100.12	100.1261	100.1151	100.1261	1,370.00
27/07/2017	2029 On 01-February-18			Bond Future	102.02	102.0300	102.0178	102.0300	0.00
27/07/2017	2029 On 03-May-18			Bond Future	102.96	102.9727	102.9614	102.9727	0.00
27/07/2017	2030 On 03-August-17			Bond Future	9.09	91.9617	9.0941	91.9617	39,796.00
27/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1621	1	1621	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
27/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1689	2	1689	2	0.00
27/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1757	2	1757	2	0.00
27/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 02-November-17			Bond Future	9.15	93.6558	9.1453	93.6558	18,846.00
27/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1389	1	1389	1	0.00
27/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1456	1	1456	1	0.00
27/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1322	1	1322	1	0.00
27/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 01-February-18			Bond Future	9.20	91.3912	9.1980	91.3912	0.00
27/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	1217	1	1217	1	0.00
27/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	1150	1	1150	1	0.00
27/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	1283	1	1283	1	0.00
27/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 03-May-18			Bond Future	9.25	93.1099	9.2539	93.1099	0.00
27/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1549	1	1549	1	0.00
27/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1679	2	1679	2	0.00
27/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1614	1	1614	1	0.00
27/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2032 On 03-August-17			Bond Future	9.31	94.4524	9.3096	94.4524	14,287.00
27/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1216	1	1216	1	0.00
27/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1105	1	1105	1	0.00
27/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1160	1	1160	1	0.00
27/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	181	0	181	0	0.00
27/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	216	0	216	0	0.00
27/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	198	0	198	0	0.00
27/07/2017	2032 On 02-November-17			Bond Future	9.37	92.0359	9.3666	92.0359	24,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2539	3	2539	3	0.00
27/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2621	3	2621	3	0.00
27/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2579	3	2579	3	0.00
27/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1682	2	1682	2	0.00
27/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1713	2	1713	2	0.00
27/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1651	2	1651	2	0.00
27/07/2017	2032 On 01-February-18			Bond Future	9.42	93.7457	9.4248	93.7457	0.00
27/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3349	3	3349	3	0.00
27/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3389	3	3389	3	0.00
27/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3429	3	3429	3	0.00
27/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2420	2	2420	2	0.00
27/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2389	2	2389	2	0.00
27/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2451	2	2451	2	0.00
27/07/2017	2032 On 03-May-18			Bond Future	9.48	91.3515	9.4821	91.3515	0.00
27/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4379	4	4379	4	0.00
27/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4420	4	4420	4	0.00
27/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4460	4	4460	4	0.00
27/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2817	3	2817	3	0.00
27/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2846	3	2846	3	0.00
27/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2788	3	2788	3	0.00
27/07/2017	2033 On 03-August-17			Bond Future	103.91	103.9166	103.9063	103.9166	6,133.00
27/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9214	9	9214	9	0.00
27/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9224	9	9224	9	0.00
27/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9234	9	9234	9	0.00
27/07/2017	2033 On 02-November-17			Bond Future	104.79	104.8004	104.7889	104.8004	401.00
27/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5291	5	5291	5	0.00
27/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5301	5	5301	5	0.00
27/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5281	5	5281	5	0.00

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27/07/2017	2033 On 01-February-18			Bond Future	106.78	106.7931	106.7804	106.7931	0.00
27/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2860	3	2860	3	0.00
27/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2880	3	2880	3	0.00
27/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2870	3	2870	3	0.00
27/07/2017	2033 On 03-May-18			Bond Future	107.75	107.7574	107.7455	107.7574	0.00
27/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	55	0	55	0	0.00
27/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	45	0	45	0	0.00
27/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	35	0	35	0	0.00
27/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2037 On 03-August-17			Bond Future	9.64	90.2023	9.6396	90.2023	32,581.00
27/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	413	0	413	0	0.00
27/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	383	0	383	0	0.00
27/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	354	0	354	0	0.00
27/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	945	1	945	1	0.00
27/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	894	1	894	1	0.00
27/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	998	1	998	1	0.00
27/07/2017	2037 On 02-November-17			Bond Future	9.70	91.8641	9.6977	91.8641	50,523.00
27/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2251	2	2251	2	0.00
27/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2289	2	2289	2	0.00
27/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2213	2	2213	2	0.00
27/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2510	3	2510	3	0.00
27/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2551	3	2551	3	0.00
27/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2593	3	2593	3	0.00
27/07/2017	2037 On 01-February-18			Bond Future	9.76	89.3158	9.7576	89.3158	0.00
27/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3534	4	3534	4	0.00
27/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3576	4	3576	4	0.00
27/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3492	3	3492	3	0.00
27/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3046	3	3046	3	0.00
27/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3010	3	3010	3	0.00

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27/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3082	3	3082	3	0.00
27/07/2017	2037 On 03-May-18			Bond Future	9.82	90.9954	9.8200	90.9954	0.00
27/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4659	5	4659	5	0.00
27/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4745	5	4745	5	0.00
27/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4702	5	4702	5	0.00
27/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3508	4	3508	4	0.00
27/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3442	3	3442	3	0.00
27/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3475	4	3475	4	0.00
27/07/2017	2038 On 03-August-17			Bond Future	127.87	127.8785	127.8655	127.8785	21,645.00
27/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13305	13	13305	13	0.00
27/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13315	13	13315	13	0.00
27/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13295	13	13295	13	0.00
27/07/2017	2038 On 02-November-17			Bond Future	130.27	130.2855	130.2709	130.2855	5,503.00
27/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	6539	7	6539	7	0.00
27/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	6549	7	6549	7	0.00
27/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	6529	7	6529	7	0.00
27/07/2017	2038 On 01-February-18			Bond Future	131.23	131.2419	131.2258	131.2419	0.00
27/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	5704	6	5704	6	0.00
27/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	5714	6	5714	6	0.00
27/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	5724	6	5724	6	0.00
27/07/2017	2038 On 03-May-18			Bond Future	133.76	133.7768	133.7618	133.7768	0.00
27/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1472	1	1472	1	0.00
27/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1482	1	1482	1	0.00
27/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1492	2	1492	2	0.00
27/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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27/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2040 On 03-August-17			Bond Future	9.81	92.8042	9.8098	92.8042	14,239.00
27/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	140	0	140	0	0.00
27/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	154	0	154	0	0.00
27/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	169	0	169	0	0.00
27/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1785	2	1785	2	0.00
27/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1713	2	1713	2	0.00
27/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1858	2	1858	2	0.00
27/07/2017	2040 On 02-November-17			Bond Future	9.87	94.5139	9.8711	94.5139	0.00
27/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1792	2	1792	2	0.00
27/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1759	2	1759	2	0.00
27/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1826	2	1826	2	0.00
27/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3535	4	3535	4	0.00
27/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3588	4	3588	4	0.00
27/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3641	4	3641	4	0.00
27/07/2017	2040 On 01-February-18			Bond Future	9.93	91.7646	9.9342	91.7646	0.00
27/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3324	3	3324	3	0.00
27/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3406	3	3406	3	0.00
27/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3365	3	3365	3	0.00
27/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3858	4	3858	4	0.00
27/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3816	4	3816	4	0.00
27/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3773	4	3773	4	0.00
27/07/2017	2040 On 03-May-18			Bond Future	10.00	93.4902	9.9999	93.4902	0.00
27/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4607	5	4607	5	0.00
27/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4693	5	4693	5	0.00
27/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4650	5	4650	5	0.00
27/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4118	4	4118	4	0.00
27/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4080	4	4080	4	0.00
27/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	4042	4	4042	4	0.00
27/07/2017	2044 On 03-August-17			Bond Future	9.82	90.0190	9.8247	90.0190	22,110.00
27/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	150	0	150	0	0.00
27/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	136	0	136	0	0.00
27/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	165	0	165	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
27/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	1920	2	1920	2	0.00
27/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1772	2	1772	2	0.00
27/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1845	2	1845	2	0.00
27/07/2017	2044 On 02-November-17			Bond Future	9.88	91.6775	9.8837	91.6775	2,877.00
27/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1785	2	1785	2	0.00
27/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1853	2	1853	2	0.00
27/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1819	2	1819	2	0.00
27/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3716	4	3716	4	0.00
27/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3662	4	3662	4	0.00
27/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3609	4	3609	4	0.00
27/07/2017	2044 On 01-February-18			Bond Future	9.94	89.0005	9.9446	89.0005	0.00
27/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3465	3	3465	3	0.00
27/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3507	3	3507	3	0.00
27/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3424	3	3424	3	0.00
27/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3840	4	3840	4	0.00
27/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3797	4	3797	4	0.00
27/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3883	4	3883	4	0.00
27/07/2017	2044 On 03-May-18			Bond Future	10.01	90.6742	10.0077	90.6742	0.00
27/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4872	5	4872	5	0.00
27/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4828	5	4828	5	0.00
27/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4784	5	4784	5	0.00
27/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4069	4	4069	4	0.00
27/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4107	4	4107	4	0.00
27/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4032	4	4032	4	0.00
27/07/2017	2046 On 03-August-17			Bond Future	124.79	123.9215	124.7866	123.9215	15,798.00
27/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	16403	17	16403	17	0.00
27/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	16383	17	16383	17	0.00
27/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	16393	17	16393	17	0.00
27/07/2017	2046 On 02-November-17			Bond Future	125.55	124.6714	125.5516	124.6714	9,835.00
27/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 02-November-17	136.30	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
27/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10758	12	10758	12	0.00
27/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10748	12	10748	12	0.00
27/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10768	12	10768	12	0.00
27/07/2017	2046 On 01-February-18			Bond Future	127.94	127.0420	127.9376	127.0420	0.00
27/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4962	6	4962	6	0.00
27/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4972	6	4972	6	0.00
27/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4982	6	4982	6	0.00
27/07/2017	2046 On 03-May-18			Bond Future	128.79	127.8805	128.7948	127.8805	0.00
27/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	855	0	855	0	0.00
27/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	865	0	865	0	0.00
27/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	845	0	845	0	0.00
27/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-August-17			Bond Future	130.49	130.5005	130.4876	130.5005	22,989.00
27/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18732	19	18732	19	0.00
27/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18752	19	18752	19	0.00
27/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18742	19	18742	19	0.00
27/07/2017	2050 On 02-November-17			Bond Future	132.94	132.9567	132.9423	132.9567	6,183.00
27/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11708	12	11708	12	0.00
27/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11718	12	11718	12	0.00
27/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11728	12	11728	12	0.00
27/07/2017	2050 On 01-February-18			Bond Future	133.78	133.7937	133.7777	133.7937	0.00
27/07/2017	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
27/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6462	6	6462	6	0.00
27/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6472	6	6472	6	0.00
27/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6452	6	6452	6	0.00
27/07/2017	2050 On 03-May-18			Bond Future	136.36	136.3779	136.3630	136.3779	0.00
27/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	753	1	753	1	0.00
27/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	743	1	743	1	0.00
27/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	733	1	733	1	0.00
27/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
27/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
27/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	AL37 On 03-August-17			Index Future	549.46	548.7960	549.4640	548.7960	0.00
27/07/2017	AL37 On 02-November-17			Index Future	559.58	558.9060	559.5840	558.9060	0.00
27/07/2017	AL37 On 01-February-18			Index Future	569.98	569.2910	569.9770	569.2910	0.00
27/07/2017	AL37 On 03-May-18			Index Future	580.70	580.0010	580.6960	580.0010	0.00
27/07/2017	AL7T On 03-August-17			Index Future	632.46	631.9380	632.4590	631.9380	0.00
27/07/2017	AL7T On 02-November-17			Index Future	644.11	643.5800	644.1090	643.5800	0.00
27/07/2017	AL7T On 01-February-18			Index Future	656.07	655.5390	656.0710	655.5390	0.00
27/07/2017	AL7T On 03-May-18			Index Future	668.41	667.8700	668.4090	667.8700	0.00
27/07/2017	ALBI On 03-August-17			Index Future	566.50	565.9780	566.4950	565.9780	218.00
27/07/2017	ALBI On 02-November-17			Index Future	576.93	576.4050	576.9300	576.4050	464.00
27/07/2017	ALBI On 01-February-18			Index Future	587.64	587.1150	587.6440	587.1150	0.00
27/07/2017	ALBI On 03-May-18			Index Future	598.70	598.1600	598.6960	598.1600	0.00
27/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	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
27/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2017	EL28 On 03-August-17			Bond Future	127.03	127.0425	127.0324	127.0425	0.00
27/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
27/07/2017	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
27/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8138	8	8138	8	0.00
27/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8148	8	8148	8	0.00
27/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8128	8	8128	8	0.00
27/07/2017	EL28 On 02-November-17			Bond Future	127.68	127.6902	127.6785	127.6902	0.00
27/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6192	6	6192	6	0.00
27/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6202	6	6202	6	0.00
27/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6212	6	6212	6	0.00
27/07/2017	EL28 On 01-February-18			Bond Future	130.10	130.1181	130.1048	130.1181	0.00
27/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2185	2	2185	2	0.00
27/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2205	2	2205	2	0.00
27/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2195	2	2195	2	0.00
27/07/2017	EL28 On 03-May-18			Bond Future	132.62	132.6314	132.6193	132.6314	0.00
27/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	581	1	581	1	0.00
27/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	571	1	571	1	0.00
27/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	561	1	561	1	0.00
27/07/2017	ES33 On 03-August-17			Bond Future	10.74	78.3644	10.7378	78.3644	9,466.00
27/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1295	1	1295	1	0.00
27/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1232	1	1232	1	0.00
27/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1169	1	1169	1	0.00
27/07/2017	ES33 On 02-November-17			Bond Future	10.84	76.0179	10.8383	76.0179	288.00
27/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
27/07/2017	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
27/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1030	1	1030	1	0.00
27/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	968	1	968	1	0.00
27/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1092	1	1092	1	0.00
27/07/2017	ES33 On 01-February-18			Bond Future	10.94	77.4302	10.9438	77.4302	0.00
27/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	275	0	275	0	0.00
27/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	334	0	334	0	0.00
27/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	393	0	393	0	0.00
27/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-May-18			Bond Future	11.05	75.0945	11.0469	75.0945	0.00
27/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	947	1	947	1	0.00
27/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	890	1	890	1	0.00
27/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1005	1	1005	1	0.00
27/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
27/07/2017	ES42 On 03-August-17			Bond Future	11.02	81.3369	11.0229	81.3369	7,957.00
27/07/2017	ES42 On 02-November-17			Bond Future	11.12	78.5741	11.1249	78.5741	4,010.00
27/07/2017	ES42 On 01-February-18			Bond Future	11.23	80.0339	11.2285	80.0339	0.00
27/07/2017	ES42 On 03-May-18			Bond Future	11.33	77.2776	11.3349	77.2776	0.00
27/07/2017	GOVI On 03-August-17			GOVI	565.49	564.9090	565.4930	564.9090	34.00
27/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	44030	4	44030	4	0.00
27/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	43830	4	43830	4	0.00
27/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	43930	4	43930	4	0.00
27/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 02-November-17			GOVI	575.91	575.3170	575.9090	575.3170	471.00
27/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	34690	3	34690	3	0.00
27/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	34590	3	34590	3	0.00
27/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	34490	3	34490	3	0.00
27/07/2017	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
27/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 01-February-18			GOVI	586.61	586.0070	586.6050	586.0070	0.00
27/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	55750	5	55750	5	0.00
27/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	55650	5	55650	5	0.00
27/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	55850	5	55850	5	0.00
27/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 03-May-18			GOVI	597.64	597.0300	597.6370	597.0300	0.00
27/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	73670	7	73670	7	0.00
27/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	73470	7	73470	7	0.00
27/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	73570	7	73570	7	0.00
27/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
27/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
27/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2017	IGOV On 03-August-17			Index Future	246.46	246.3410	246.4580	246.3410	1,239.00
27/07/2017	IGOV On 02-November-17			Index Future	251.10	250.9780	251.0950	250.9780	0.00
27/07/2017	IGOV On 01-February-18			Index Future	255.87	255.7510	255.8670	255.7510	0.00
27/07/2017	IGOV On 03-May-18			Index Future	260.81	260.6910	260.8120	260.6910	0.00
27/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
27/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
27/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
27/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7511	99.7496	99.7511	0.00
27/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6249	99.6233	99.6249	0.00
27/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6811	99.6760	99.6811	0.00
27/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.76	99.7706	99.7621	99.7706	0.00
27/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7829	99.7818	99.7829	0.00
27/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9017	98.8997	98.9017	0.00
27/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.37	98.3755	98.3712	98.3755	0.00
27/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.23	98.2361	98.2274	98.2361	0.00
27/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.51	98.5300	98.5100	98.5300	0.00
27/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.83	98.8508	98.8307	98.8508	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
27/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.14	99.1695	99.1442	99.1695	0.00
27/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.49	99.5144	99.4861	99.5144	0.00
27/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.43	95.4764	95.4300	95.4764	0.00
27/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.61	94.6706	94.6149	94.6706	0.00
27/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.78	93.8408	93.7759	93.8408	0.00
27/07/2017	IS05 On 21-September-21			Interest Rate Swap	93.91	93.9868	93.9126	93.9868	0.00
27/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.07	96.1544	96.0722	96.1544	51.00
27/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.17	96.2610	96.1709	96.2610	0.00
27/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.34	97.4388	97.3397	97.4388	0.00
27/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.53	99.6386	99.5311	99.6386	0.00
27/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.14	94.2635	94.1436	94.2635	0.00
27/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.15	91.2669	91.1489	91.2669	0.00
27/07/2017	IS10 On 15-June-26			Interest Rate Swap	89.91	90.0214	89.9052	90.0214	0.00
27/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.08	92.1986	92.0824	92.1986	0.00
27/07/2017	IS10 On 21-December-26			Interest Rate Swap	95.88	96.0027	95.8845	96.0027	0.00
27/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.45	94.5737	94.4484	94.5737	0.00
27/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.53	96.6592	96.5297	96.6592	0.00
27/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.27	100.3949	100.2658	100.3949	0.00
27/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
27/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
27/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
27/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
27/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
27/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
27/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
27/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
27/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
27/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
27/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	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
27/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
27/07/2017	R023 On 03-August-17			Bond Future	7.83	102.9509	7.8269	102.9509	33,649.00
27/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3271	3	3271	3	0.00
27/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3356	3	3356	3	0.00
27/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3313	3	3313	3	0.00
27/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R023 On 02-November-17			Bond Future	7.85	100.9192	7.8500	100.9192	23,401.00
27/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	3094	3	3094	3	0.00
27/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3168	3	3168	3	0.00
27/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	3131	3	3131	3	0.00
27/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	116	0	116	0	0.00
27/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	112	0	112	0	0.00
27/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	120	0	120	0	0.00
27/07/2017	R023 On 01-February-18			Bond Future	7.87	102.7943	7.8740	102.7943	0.00
27/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2431	2	2431	2	0.00
27/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2461	2	2461	2	0.00
27/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2403	2	2403	2	0.00
27/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	625	1	625	1	0.00
27/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	614	1	614	1	0.00
27/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	636	1	636	1	0.00
27/07/2017	R023 On 03-May-18			Bond Future	7.89	100.7973	7.8882	100.7973	0.00
27/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2436	2	2436	2	0.00
27/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2488	2	2488	2	0.00
27/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2462	2	2462	2	0.00
27/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	950	1	950	1	0.00
27/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	924	1	924	1	0.00
27/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	937	1	937	1	0.00
27/07/2017	R035 On 03-August-17			Bond Future	9.56	98.0516	9.5598	98.0516	6,832.00
27/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	322	0	322	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
27/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	484	1	484	1	0.00
27/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	403	0	403	0	0.00
27/07/2017	R035 On 02-November-17			Bond Future	9.62	95.3593	9.6219	95.3593	4,309.00
27/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	95	0	95	0	0.00
27/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	175	0	175	0	0.00
27/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	254	0	254	0	0.00
27/07/2017	R035 On 01-February-18			Bond Future	9.69	97.1311	9.6865	97.1311	0.00
27/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	341	0	341	0	0.00
27/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	497	0	497	0	0.00
27/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	419	0	419	0	0.00
27/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-May-18			Bond Future	9.75	94.4570	9.7464	94.4570	0.00
27/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1179	1	1179	1	0.00
27/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1103	1	1103	1	0.00
27/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1255	1	1255	1	0.00
27/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R186 On 03-August-17			Bond Future	8.51	113.8976	8.5135	113.8976	88,483.00
27/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2629	3	2629	3	0.00
27/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6537	6	6537	6	0.00
27/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5576	5	5576	5	0.00
27/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1659	2	1659	2	0.00
27/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2827	3	2827	3	0.00
27/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2695	3	2695	3	0.00
27/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2300	2	2300	2	0.00
27/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2761	3	2761	3	0.00
27/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	1075	1	1075	1	0.00
27/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1975	2	1975	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
27/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3290	3	3290	3	0.00
27/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	4	0	4	0	0.00
27/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	44	0	44	0	3,654.00
27/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	5	0	5	0	0.00
27/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
27/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
27/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	23	0	23	0	7,100.00
27/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	139	0	139	0	2,500.00
27/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	1	0	1	0	0.00
27/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	3	0	3	0	0.00
27/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	11	0	11	0	733.00
27/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	4	0	4	0	0.00
27/07/2017	R186 On 02-November-17			Bond Future	8.56	115.9960	8.5562	115.9960	77,746.00
27/07/2017	R186 On 02-November-17	8.75	Call	Bond Future	2464	0	2464	0	0.00
27/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	3035	3	3035	3	0.00
27/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	3127	3	3127	3	0.00
27/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	3081	3	3081	3	0.00
27/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3606	4	3606	4	0.00
27/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	841	1	841	1	0.00
27/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	880	1	880	1	0.00
27/07/2017	R186 On 02-November-17	8.75	Put	Bond Future	1168	0	1168	0	2,500.00
27/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	668	1	668	1	5,000.00
27/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	861	1	861	1	0.00
27/07/2017	R186 On 01-February-18			Bond Future	8.60	112.8507	8.5999	112.8507	0.00
27/07/2017	R186 On 01-February-18	7.75	Call	Bond Future	504	0	504	0	1,460.00
27/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3767	4	3767	4	0.00
27/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3853	4	3853	4	0.00
27/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3810	4	3810	4	0.00
27/07/2017	R186 On 01-February-18	8.50	Call	Bond Future	2068	0	2068	0	1,460.00
27/07/2017	R186 On 01-February-18	7.75	Put	Bond Future	6289	0	6289	0	0.00
27/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1430	1	1430	1	0.00
27/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1409	1	1409	1	0.00
27/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1388	1	1388	1	0.00
27/07/2017	R186 On 01-February-18	8.50	Put	Bond Future	2728	0	2728	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
27/07/2017	R186 On 03-May-18			Bond Future	8.64	114.9730	8.6433	114.9730	0.00
27/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3871	4	3871	4	0.00
27/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3948	4	3948	4	0.00
27/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3909	4	3909	4	0.00
27/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2150	2	2150	2	0.00
27/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2126	2	2126	2	0.00
27/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2175	2	2175	2	0.00
27/07/2017	R197 On 03-August-17			Bond Future	295.20	295.2332	295.2036	295.2332	838.00
27/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12846	13	12846	13	0.00
27/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12856	13	12856	13	0.00
27/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12866	13	12866	13	0.00
27/07/2017	R197 On 02-November-17			Bond Future	300.76	300.7904	300.7573	300.7904	2,350.00
27/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4403	4	4403	4	0.00
27/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4413	4	4413	4	0.00
27/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4393	4	4393	4	0.00
27/07/2017	R197 On 01-February-18			Bond Future	299.42	299.4599	299.4229	299.4599	0.00
27/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2257	2	2257	2	0.00
27/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2247	2	2247	2	0.00
27/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2237	2	2237	2	0.00
27/07/2017	R197 On 03-May-18			Bond Future	305.21	305.2438	305.2095	305.2438	0.00
27/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	770	1	770	1	0.00
27/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	750	1	750	1	0.00
27/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	760	1	760	1	0.00
27/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R197 On 03-May-18	304.45	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
27/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-August-17			Bond Future	236.63	236.6496	236.6265	236.6496	20,323.00
27/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21733	22	21733	22	0.00
27/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21743	22	21743	22	0.00
27/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21723	22	21723	22	0.00
27/07/2017	R202 On 02-November-17			Bond Future	241.08	241.1041	241.0781	241.1041	13,247.00
27/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12812	13	12812	13	0.00
27/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12822	13	12822	13	0.00
27/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12832	13	12832	13	0.00
27/07/2017	R202 On 01-February-18			Bond Future	241.92	241.9442	241.9153	241.9442	0.00
27/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	7155	7	7155	7	0.00
27/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	7165	7	7165	7	0.00
27/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	7145	7	7145	7	0.00
27/07/2017	R202 On 03-May-18			Bond Future	246.59	246.6173	246.5904	246.6173	0.00
27/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	890	1	890	1	0.00
27/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	880	1	880	1	0.00
27/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	900	1	900	1	0.00
27/07/2017	R203 On 03-August-17			Bond Future	7.02	103.3657	7.0246	103.3657	0.00
27/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	231	0	231	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
27/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	229	0	229	0	0.00
27/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	230	0	230	0	0.00
27/07/2017	R204 On 03-August-17			Bond Future	7.08	102.1759	7.0761	102.1759	30,883.00
27/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	868	1	868	1	0.00
27/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	893	1	893	1	0.00
27/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	881	1	881	1	0.00
27/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 02-November-17			Bond Future	6.98	104.0583	6.9825	104.0583	15,876.00
27/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	827	1	827	1	0.00
27/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	806	1	806	1	0.00
27/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	817	1	817	1	0.00
27/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R204 On 01-February-18			Bond Future	6.82	101.9532	6.8233	101.9532	0.00
27/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	427	0	427	0	0.00
27/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	440	0	440	0	0.00
27/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	433	0	433	0	0.00
27/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	67	0	67	0	0.00
27/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	66	0	66	0	0.00
27/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	69	0	69	0	0.00
27/07/2017	R204 On 03-May-18			Bond Future	6.50	103.8707	6.5049	103.8707	0.00
27/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	406	0	406	0	0.00
27/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	416	0	416	0	0.00
27/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	411	0	411	0	0.00
27/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	59	0	59	0	0.00
27/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	58	0	58	0	0.00
27/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	57	0	57	0	0.00
27/07/2017	R207 On 03-August-17			Bond Future	7.23	100.3798	7.2337	100.3798	46,383.00
27/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	2074	2	2074	2	51.00
27/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2522	2	2522	2	0.00
27/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2501	2	2501	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
27/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2544	2	2544	2	0.00
27/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R207 On 02-November-17			Bond Future	7.20	102.2291	7.1988	102.2291	3,995.00
27/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1645	2	1645	2	0.00
27/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1684	2	1684	2	0.00
27/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1665	2	1665	2	0.00
27/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	5	0	5	0	0.00
27/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	4	0	4	0	0.00
27/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	5	0	5	0	0.00
27/07/2017	R207 On 01-February-18			Bond Future	7.15	100.4873	7.1500	100.4873	0.00
27/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	954	1	954	1	0.00
27/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	968	1	968	1	0.00
27/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	981	1	981	1	0.00
27/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	151	0	151	0	0.00
27/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	155	0	155	0	0.00
27/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	147	0	147	0	0.00
27/07/2017	R207 On 03-May-18			Bond Future	7.09	102.3771	7.0868	102.3771	0.00
27/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	980	1	980	1	0.00
27/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	968	1	968	1	0.00
27/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	957	1	957	1	0.00
27/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	214	0	214	0	0.00
27/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	218	0	218	0	0.00
27/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	210	0	210	0	0.00
27/07/2017	R208 On 03-August-17			Bond Future	7.39	100.2150	7.3852	100.2150	32,204.00
27/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2794	3	2794	3	0.00
27/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2854	3	2854	3	0.00
27/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2824	3	2824	3	0.00
27/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R208 On 02-November-17			Bond Future	7.38	98.6603	7.3791	98.6603	18,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2330	2	2330	2	0.00
27/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2385	2	2385	2	0.00
27/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2357	2	2357	2	0.00
27/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	21	0	21	0	0.00
27/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	20	0	20	0	0.00
27/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	22	0	22	0	0.00
27/07/2017	R208 On 01-February-18			Bond Future	7.37	100.4933	7.3686	100.4933	0.00
27/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1584	1	1584	1	0.00
27/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1543	1	1543	1	0.00
27/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1564	1	1564	1	0.00
27/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	291	0	291	0	0.00
27/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	285	0	285	0	0.00
27/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	278	0	278	0	0.00
27/07/2017	R208 On 03-May-18			Bond Future	7.35	98.9819	7.3457	98.9819	0.00
27/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1553	1	1553	1	0.00
27/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1536	1	1536	1	0.00
27/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1518	1	1518	1	0.00
27/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	446	1	446	1	0.00
27/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	438	0	438	0	0.00
27/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	431	0	431	0	0.00
27/07/2017	R209 On 03-August-17			Bond Future	9.52	73.8536	9.5244	73.8536	69,565.00
27/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	275	0	275	0	0.00
27/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	298	0	298	0	0.00
27/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	253	0	253	0	0.00
27/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	803	1	803	1	0.00
27/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	848	1	848	1	0.00
27/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	895	1	895	1	0.00
27/07/2017	R209 On 02-November-17			Bond Future	9.58	72.0652	9.5789	72.0652	8,988.00
27/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3638	4	3638	4	0.00
27/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2583	3	2583	3	0.00
27/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1775	2	1775	2	0.00
27/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1839	2	1839	2	0.00
27/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1807	2	1807	2	0.00
27/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	576	1	576	1	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6609	7	6609	7	0.00
27/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	63	0	63	0	2,800.00
27/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4608	5	4608	5	0.00
27/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	245	0	245	0	1,300.00
27/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	904	1	904	1	3,360.00
27/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9435	9	9435	9	0.00
27/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2171	2	2171	2	0.00
27/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2100	2	2100	2	0.00
27/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2135	2	2135	2	0.00
27/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1453	1	1453	1	6,500.00
27/07/2017	R209 On 01-February-18			Bond Future	9.63	73.4041	9.6342	73.4041	0.00
27/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2984	3	2984	3	0.00
27/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3055	3	3055	3	0.00
27/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3019	3	3019	3	0.00
27/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2425	2	2425	2	0.00
27/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2485	3	2485	3	0.00
27/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2455	2	2455	2	0.00
27/07/2017	R209 On 03-May-18			Bond Future	9.69	71.6351	9.6885	71.6351	0.00
27/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3913	4	3913	4	0.00
27/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3841	4	3841	4	0.00
27/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3877	4	3877	4	0.00
27/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2803	3	2803	3	0.00
27/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2859	3	2859	3	0.00
27/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2831	3	2831	3	0.00
27/07/2017	R210 On 03-August-17			Bond Future	184.75	184.7656	184.7471	184.7656	1,535.00
27/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11543	12	11543	12	0.00
27/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11553	12	11553	12	0.00
27/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11533	12	11533	12	0.00
27/07/2017	R210 On 02-November-17			Bond Future	185.82	185.8443	185.8236	185.8443	754.00
27/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 02-November-17	192.08	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
27/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6256	6	6256	6	0.00
27/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6246	6	6246	6	0.00
27/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6266	6	6266	6	0.00
27/07/2017	R210 On 01-February-18			Bond Future	189.35	189.3780	189.3550	189.3780	0.00
27/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	3005	3	3005	3	0.00
27/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	3015	3	3015	3	0.00
27/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	3025	3	3025	3	0.00
27/07/2017	R210 On 03-May-18			Bond Future	190.57	190.5871	190.5658	190.5871	0.00
27/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	884	1	884	1	0.00
27/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	874	1	874	1	0.00
27/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	894	1	894	1	0.00
27/07/2017	R212 On 03-August-17			Bond Future	148.25	148.2639	148.2488	148.2639	3,258.00
27/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5091	5	5091	5	0.00
27/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5111	5	5111	5	0.00
27/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5101	5	5101	5	0.00
27/07/2017	R212 On 02-November-17			Bond Future	151.04	151.0547	151.0379	151.0547	3,812.00
27/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1362	1	1362	1	0.00
27/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1372	1	1372	1	0.00
27/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1382	1	1382	1	0.00
27/07/2017	R212 On 01-February-18			Bond Future	151.85	151.8669	151.8483	151.8669	0.00
27/07/2017	R212 On 01-February-18	154.71	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
27/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2842	3	2842	3	0.00
27/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2852	3	2852	3	0.00
27/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2862	3	2862	3	0.00
27/07/2017	R212 On 03-May-18			Bond Future	154.78	154.8002	154.7828	154.8002	0.00
27/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	493	1	493	1	0.00
27/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	503	1	503	1	0.00
27/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	483	1	483	1	0.00
27/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
27/07/2017	R213 On 03-August-17			Bond Future	9.18	86.2025	9.1842	86.2025	60,410.00
27/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1129	1	1129	1	0.00
27/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1182	1	1182	1	0.00
27/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1235	1	1235	1	0.00
27/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	138	0	138	0	0.00
27/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	125	0	125	0	0.00
27/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	152	0	152	0	0.00
27/07/2017	R213 On 02-November-17			Bond Future	9.24	84.2425	9.2382	84.2425	3,794.00
27/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2330	2	2330	2	0.00
27/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2255	2	2255	2	0.00
27/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2292	2	2292	2	0.00
27/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1580	2	1580	2	0.00
27/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1552	2	1552	2	0.00
27/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1523	2	1523	2	0.00
27/07/2017	R213 On 01-February-18			Bond Future	9.29	85.8077	9.2944	85.8077	0.00
27/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	3075	3	3075	3	0.00
27/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	3039	3	3039	3	0.00
27/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	3003	3	3003	3	0.00
27/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2219	2	2219	2	0.00
27/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2191	2	2191	2	0.00
27/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2248	2	2248	2	0.00
27/07/2017	R213 On 03-May-18			Bond Future	9.35	83.8716	9.3458	83.8716	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
27/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3964	4	3964	4	0.00
27/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	4038	4	4038	4	0.00
27/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	4000	4	4000	4	0.00
27/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2564	3	2564	3	0.00
27/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2591	3	2591	3	0.00
27/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2538	3	2538	3	0.00
27/07/2017	R214 On 03-August-17			Bond Future	9.72	73.1769	9.7195	73.1769	37,004.00
27/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	91	0	91	0	0.00
27/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	101	0	101	0	0.00
27/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	112	0	112	0	0.00
27/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1508	2	1508	2	0.00
27/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1448	2	1448	2	0.00
27/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1570	2	1570	2	0.00
27/07/2017	R214 On 02-November-17			Bond Future	9.78	71.2303	9.7772	71.2303	2,819.00
27/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1473	1	1473	1	0.00
27/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1529	2	1529	2	0.00
27/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1501	1	1501	1	0.00
27/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2764	3	2764	3	0.00
27/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2849	3	2849	3	0.00
27/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2806	3	2806	3	0.00
27/07/2017	R214 On 01-February-18			Bond Future	9.84	72.5538	9.8368	72.5538	0.00
27/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2820	3	2820	3	0.00
27/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2785	3	2785	3	0.00
27/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2855	3	2855	3	0.00
27/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2900	3	2900	3	0.00
27/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2866	3	2866	3	0.00
27/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2833	3	2833	3	0.00
27/07/2017	R214 On 03-May-18			Bond Future	9.89	70.6218	9.8922	70.6218	0.00
27/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3835	4	3835	4	0.00
27/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3799	4	3799	4	0.00
27/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3870	4	3870	4	0.00
27/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3216	3	3216	3	0.00
27/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3247	3	3247	3	0.00
27/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3278	3	3278	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
27/07/2017	R248 On 03-August-17			Bond Future	9.79	93.6749	9.7897	93.6749	62,398.00
27/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	120	0	120	0	0.00
27/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	133	0	133	0	0.00
27/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	108	0	108	0	0.00
27/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2092	2	2092	2	0.00
27/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2013	2	2013	2	0.00
27/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2172	2	2172	2	0.00
27/07/2017	R248 On 02-November-17			Bond Future	9.85	90.9654	9.8496	90.9654	64,240.00
27/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1885	2	1885	2	0.00
27/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1921	2	1921	2	0.00
27/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1956	2	1956	2	0.00
27/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3743	4	3743	4	0.00
27/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3689	4	3689	4	0.00
27/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3634	4	3634	4	0.00
27/07/2017	R248 On 01-February-18			Bond Future	9.91	92.6555	9.9116	92.6555	0.00
27/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3657	4	3657	4	0.00
27/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3701	4	3701	4	0.00
27/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3745	4	3745	4	0.00
27/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3801	4	3801	4	0.00
27/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3758	4	3758	4	0.00
27/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3844	4	3844	4	0.00
27/07/2017	R248 On 03-May-18			Bond Future	9.97	89.9605	9.9692	89.9605	0.00
27/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4904	5	4904	5	0.00
27/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	4994	5	4994	5	0.00
27/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	4949	5	4949	5	0.00
27/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4182	4	4182	4	0.00
27/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4143	4	4143	4	0.00
27/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4221	4	4221	4	0.00