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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/07/2017 TO: 17/07/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0857 On 31-March-21			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
17/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	2025 On 03-August-17			Bond Future	126.99	126.9575	126.9876	126.9575	2,414.00
17/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6972	7	7	7	0.00
17/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6992	7	7	7	0.00
17/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6982	7	7	7	0.00
17/07/2017	2025 On 02-November-17			Bond Future	129.44	129.4051	129.4359	129.4051	0.00
17/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3534	4	4	4	0.00
17/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3544	4	4	4	0.00
17/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3524	4	4	4	0.00
17/07/2017	2025 On 01-February-18			Bond Future	130.63	130.6036	130.6329	130.6036	0.00
17/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3257	3	3	3	0.00
17/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3247	3	3	3	0.00
17/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3267	3	3	3	0.00
17/07/2017	2025 On 03-May-18			Bond Future	133.26	133.2300	133.2599	133.2300	0.00
17/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	60	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
17/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	40	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	50	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2029 On 03-August-17			Bond Future	98.77	98.7839	98.7732	98.7839	0.00
17/07/2017	2029 On 01-February-18			Bond Future	101.63	101.6456	101.6330	101.6456	0.00
17/07/2017	2029 On 03-May-18			Bond Future	102.65	102.6613	102.6483	102.6613	0.00
17/07/2017	2030 On 03-August-17			Bond Future	9.19	91.2914	91.4336	91.2914	47,049.00
17/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	950	1	1	1	0.00
17/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1018	1	1	1	0.00
17/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1086	1	1	1	0.00
17/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17			Bond Future	9.24	93.0325	93.1776	93.0325	2.00
17/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	765	1	1	1	0.00
17/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	832	1	1	1	0.00
17/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	698	1	1	1	0.00
17/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18			Bond Future	9.28	90.8294	90.9766	90.8294	0.00
17/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	654	1	1	1	0.00
17/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	588	0	1	0	0.00
17/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	721	1	1	1	0.00
17/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18			Bond Future	9.33	92.6015	92.7517	92.6015	0.00
17/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1041	1	1	1	0.00
17/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1171	1	1	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
17/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1106	1	1	1	0.00
17/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-August-17			Bond Future	9.39	93.7747	93.9635	93.7747	30,115.00
17/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1033	1	1	1	0.00
17/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1117	1	1	1	0.00
17/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1075	1	1	1	0.00
17/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	651	1	1	1	0.00
17/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	713	1	1	1	0.00
17/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	681	1	1	1	0.00
17/07/2017	2032 On 02-November-17			Bond Future	9.44	91.4053	91.5978	91.4053	0.00
17/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2367	2	2	2	0.00
17/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2444	2	2	2	0.00
17/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2405	2	2	2	0.00
17/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2026	2	2	2	0.00
17/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2060	2	2	2	0.00
17/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1992	2	2	2	0.00
17/07/2017	2032 On 01-February-18			Bond Future	9.49	93.1757	93.3713	93.1757	0.00
17/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3216	3	3	3	0.00
17/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3254	3	3	3	0.00
17/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3293	3	3	3	0.00
17/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2741	3	3	3	0.00
17/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2708	3	3	3	0.00
17/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2774	3	3	3	0.00
17/07/2017	2032 On 03-May-18			Bond Future	9.54	90.8351	91.0347	90.8351	0.00
17/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	1134	1	1	1	0.00
17/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	1204	1	1	1	0.00
17/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	1273	1	1	1	0.00
17/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2032 On 03-May-18	9.72	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
17/07/2017	2033 On 03-August-17			Bond Future	103.22	103.2333	103.2222	103.2333	6,534.00
17/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9898	10	10	10	0.00
17/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9908	10	10	10	0.00
17/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9918	10	10	10	0.00
17/07/2017	2033 On 02-November-17			Bond Future	104.14	104.1511	104.1399	104.1511	0.00
17/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5940	6	6	6	0.00
17/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5950	6	6	6	0.00
17/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5930	6	6	6	0.00
17/07/2017	2033 On 01-February-18			Bond Future	106.19	106.2040	106.1908	106.2040	0.00
17/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	3449	3	3	3	0.00
17/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3469	3	3	3	0.00
17/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	3459	3	3	3	0.00
17/07/2017	2033 On 03-May-18			Bond Future	107.23	107.2405	107.2269	107.2405	0.00
17/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	463	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	473	0	0	0	0.00
17/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	483	0	0	0	0.00
17/07/2017	2037 On 03-August-17			Bond Future	9.66	89.9013	90.0670	89.9013	66,825.00
17/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	682	1	1	1	0.00
17/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	650	1	1	1	0.00
17/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	620	1	1	1	0.00
17/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1393	2	1	2	0.00

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17/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1343	2	1	2	0.00
17/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1444	2	1	2	0.00
17/07/2017	2037 On 02-November-17			Bond Future	9.71	91.6158	91.7850	91.6158	233.00
17/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2299	2	2	2	0.00
17/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2261	2	2	2	0.00
17/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2337	2	2	2	0.00
17/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2682	3	3	3	0.00
17/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2724	3	3	3	0.00
17/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2766	3	3	3	0.00
17/07/2017	2037 On 01-February-18			Bond Future	9.76	89.1350	89.3066	89.1350	0.00
17/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3613	4	4	4	0.00
17/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3572	4	4	4	0.00
17/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3655	4	4	4	0.00
17/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3181	3	3	3	0.00
17/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3144	3	3	3	0.00
17/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3217	3	3	3	0.00
17/07/2017	2037 On 03-May-18			Bond Future	9.82	90.8739	91.0492	90.8739	0.00
17/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	1159	1	1	1	0.00
17/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	1310	1	1	1	0.00
17/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	1235	1	1	1	0.00
17/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17			Bond Future	126.38	126.1921	126.3831	126.1921	22,653.00
17/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14787	15	15	15	0.00
17/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14797	15	15	15	0.00
17/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14777	15	15	15	0.00
17/07/2017	2038 On 02-November-17			Bond Future	128.82	128.6249	128.8198	128.6249	0.00
17/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00

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17/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7990	8	8	8	0.00
17/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7980	8	8	8	0.00
17/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8000	8	8	8	0.00
17/07/2017	2038 On 01-February-18			Bond Future	129.84	129.6390	129.8356	129.6390	0.00
17/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7094	7	7	7	0.00
17/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7104	7	7	7	0.00
17/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7114	7	7	7	0.00
17/07/2017	2038 On 03-May-18			Bond Future	132.45	132.2460	132.4466	132.2460	0.00
17/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	157	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	167	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	177	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-August-17			Bond Future	9.77	93.1218	93.2555	93.1218	14,089.00
17/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	521	1	1	1	0.00
17/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	548	1	1	1	0.00
17/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	576	1	1	1	0.00
17/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1819	2	2	2	0.00
17/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1760	2	2	2	0.00
17/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1879	2	2	2	0.00
17/07/2017	2040 On 02-November-17			Bond Future	9.82	94.8979	95.0343	94.8979	0.00
17/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2106	2	2	2	0.00
17/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2069	2	2	2	0.00
17/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2142	2	2	2	0.00
17/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3423	4	3	4	0.00
17/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3473	4	3	4	0.00
17/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3523	4	4	4	0.00
17/07/2017	2040 On 01-February-18			Bond Future	9.87	92.2303	92.3685	92.2303	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
17/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3640	4	4	4	0.00
17/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3723	4	4	4	0.00
17/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3681	4	4	4	0.00
17/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3662	4	4	4	0.00
17/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3621	4	4	4	0.00
17/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3579	4	4	4	0.00
17/07/2017	2040 On 03-May-18			Bond Future	9.93	94.0295	94.1708	94.0295	0.00
17/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	1075	1	1	1	0.00
17/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	1237	1	1	1	0.00
17/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	1156	1	1	1	0.00
17/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-August-17			Bond Future	9.80	90.2560	90.3476	90.2560	24,110.00
17/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	504	1	1	1	0.00
17/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	478	1	0	1	0.00
17/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	530	1	1	1	0.00
17/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2024	2	2	2	0.00
17/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1899	2	2	2	0.00
17/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1961	2	2	2	0.00
17/07/2017	2044 On 02-November-17			Bond Future	9.85	91.9774	92.0709	91.9774	200.00
17/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2041	2	2	2	0.00
17/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2113	2	2	2	0.00
17/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2077	2	2	2	0.00
17/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3671	4	4	4	0.00
17/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3619	4	4	4	0.00
17/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3568	4	4	4	0.00
17/07/2017	2044 On 01-February-18			Bond Future	9.90	89.3783	89.4729	89.3783	0.00
17/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3706	4	4	4	0.00
17/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3748	4	4	4	0.00
17/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3664	4	4	4	0.00
17/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3702	4	4	4	0.00
17/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3660	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3744	4	4	4	0.00
17/07/2017	2044 On 03-May-18			Bond Future	9.95	91.1219	91.2187	91.1219	0.00
17/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	1290	1	1	1	0.00
17/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	1208	1	1	1	0.00
17/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	1127	1	1	1	0.00
17/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17			Bond Future	123.20	123.2132	123.1998	123.2132	23,901.00
17/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17990	18	18	18	0.00
17/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17970	18	18	18	0.00
17/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17980	18	18	18	0.00
17/07/2017	2046 On 02-November-17			Bond Future	123.99	124.0055	123.9921	124.0055	0.00
17/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	12318	12	12	12	0.00
17/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	12308	12	12	12	0.00
17/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	12328	12	12	12	0.00
17/07/2017	2046 On 01-February-18			Bond Future	126.43	126.4497	126.4339	126.4497	0.00
17/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	6466	6	6	6	0.00
17/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	6476	6	6	6	0.00
17/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	6486	6	6	6	0.00
17/07/2017	2046 On 03-May-18			Bond Future	127.36	127.3767	127.3606	127.3767	0.00
17/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2046 On 03-May-18	127.95	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
17/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	569	1	1	1	0.00
17/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	579	1	1	1	0.00
17/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	589	1	1	1	0.00
17/07/2017	2050 On 03-August-17			Bond Future	130.07	130.0884	130.0742	130.0884	26,041.00
17/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19146	19	19	19	0.00
17/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19166	19	19	19	0.00
17/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19156	19	19	19	0.00
17/07/2017	2050 On 02-November-17			Bond Future	132.58	132.5963	132.5820	132.5963	0.00
17/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12068	12	12	12	0.00
17/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12078	12	12	12	0.00
17/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12088	12	12	12	0.00
17/07/2017	2050 On 01-February-18			Bond Future	133.50	133.5181	133.5015	133.5181	0.00
17/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6739	7	7	7	0.00
17/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6749	7	7	7	0.00
17/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6729	7	7	7	0.00
17/07/2017	2050 On 03-May-18			Bond Future	136.19	136.2032	136.1859	136.2032	0.00
17/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	576	1	1	1	0.00
17/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	566	1	1	1	0.00
17/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	556	1	1	1	0.00
17/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
17/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
17/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	AL37 On 03-August-17			Index Future	544.85	544.0160	544.8470	544.0160	0.00
17/07/2017	AL37 On 02-November-17			Index Future	555.24	554.3910	555.2370	554.3910	0.00
17/07/2017	AL37 On 01-February-18			Index Future	565.99	565.1290	565.9880	565.1290	0.00
17/07/2017	AL37 On 03-May-18			Index Future	577.04	576.1590	577.0370	576.1590	0.00
17/07/2017	AL7T On 03-August-17			Index Future	627.98	626.4070	627.9840	626.4070	0.00
17/07/2017	AL7T On 02-November-17			Index Future	639.96	638.3530	639.9600	638.3530	0.00
17/07/2017	AL7T On 01-February-18			Index Future	652.35	650.7180	652.3500	650.7180	0.00
17/07/2017	AL7T On 03-May-18			Index Future	665.09	663.4180	665.0850	663.4180	0.00
17/07/2017	ALBI On 03-August-17			Index Future	564.56	563.6350	564.5620	563.6350	596.00
17/07/2017	ALBI On 02-November-17			Index Future	575.33	574.3840	575.3280	574.3840	0.00
17/07/2017	ALBI On 01-February-18			Index Future	586.47	585.5090	586.4680	585.5090	0.00
17/07/2017	ALBI On 03-May-18			Index Future	597.92	596.9370	597.9160	596.9370	0.00
17/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C040 On 31-January-40			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
17/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2017	EL28 On 03-August-17			Bond Future	127.29	127.3020	127.2903	127.3020	0.00
17/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7880	8	8	8	0.00
17/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7870	8	8	8	0.00
17/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7890	8	8	8	0.00
17/07/2017	EL28 On 02-November-17			Bond Future	128.00	128.0125	128.0006	128.0125	0.00
17/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5869	6	6	6	0.00
17/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5879	6	6	6	0.00
17/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5889	6	6	6	0.00
17/07/2017	EL28 On 01-February-18			Bond Future	130.52	130.5357	130.5215	130.5357	0.00
17/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1769	2	2	2	0.00
17/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1789	2	2	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
17/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1779	2	2	2	0.00
17/07/2017	EL28 On 03-May-18			Bond Future	133.15	133.1607	133.1461	133.1607	0.00
17/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	44	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	54	0	0	0	0.00
17/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	34	0	0	0	0.00
17/07/2017	ES33 On 03-August-17			Bond Future	10.76	78.1692	78.2677	78.1692	9,466.00
17/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1429	2	1	2	0.00
17/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1366	1	1	1	0.00
17/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1303	1	1	1	0.00
17/07/2017	ES33 On 02-November-17			Bond Future	10.85	75.8684	75.9689	75.8684	0.00
17/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1117	1	1	1	0.00
17/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1055	1	1	1	0.00
17/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1179	1	1	1	0.00
17/07/2017	ES33 On 01-February-18			Bond Future	10.95	77.3379	77.4397	77.3379	0.00
17/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	246	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	305	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	365	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18			Bond Future	11.04	75.0534	75.1573	75.0534	0.00
17/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	972	1	1	1	0.00
17/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1029	1	1	1	0.00
17/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	914	1	1	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
17/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/07/2017	ES42 On 03-August-17			Bond Future	10.96	81.4988	81.5753	81.4988	7,957.00
17/07/2017	ES42 On 02-November-17			Bond Future	11.05	78.7915	78.8696	78.7915	0.00
17/07/2017	ES42 On 01-February-18			Bond Future	11.14	80.3176	80.3965	80.3176	0.00
17/07/2017	ES42 On 03-May-18			Bond Future	11.24	77.6228	77.7036	77.6228	0.00
17/07/2017	GOVI On 03-August-17			GOVI	563.22	562.2660	563.2240	562.2660	415.00
17/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	21340	1	2	1	0.00
17/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	21140	1	2	1	0.00
17/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	21240	1	2	1	0.00
17/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 02-November-17			GOVI	573.96	572.9890	573.9640	572.9890	74.00
17/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	15240	1	2	1	0.00
17/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	15140	1	2	1	0.00
17/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	15040	1	2	1	0.00
17/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18			GOVI	585.08	584.0880	585.0770	584.0880	0.00
17/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	40470	3	4	3	0.00
17/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	40370	3	4	3	0.00
17/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	40570	3	4	3	0.00
17/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18			GOVI	596.50	595.4870	596.4990	595.4870	0.00
17/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	62090	5	6	5	0.00
17/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	62290	5	6	5	0.00
17/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	62190	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2017	IGOV On 03-August-17			Index Future	245.43	245.4650	245.4260	245.4650	1,319.00
17/07/2017	IGOV On 02-November-17			Index Future	250.16	250.1970	250.1580	250.1970	0.00
17/07/2017	IGOV On 01-February-18			Index Future	255.08	255.1290	255.0840	255.1290	0.00
17/07/2017	IGOV On 03-May-18			Index Future	260.21	260.2590	260.2130	260.2590	0.00
17/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
17/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
17/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
17/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8188	99.8230	99.8188	0.00
17/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7542	99.7551	99.7542	0.00
17/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8847	99.8812	99.8847	0.00
17/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0098	99.9952	100.0098	0.00
17/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8467	99.8511	99.8467	0.00
17/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0349	99.0353	99.0349	0.00
17/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5744	98.5714	98.5744	0.00
17/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4783	98.4634	98.4783	0.00
17/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
17/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1966	99.1665	99.1966	0.00
17/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5611	99.5207	99.5611	0.00
17/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.90	99.9525	99.9030	99.9525	0.00
17/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.03	96.1200	96.0330	96.1200	0.00
17/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.26	95.3496	95.2564	95.3496	0.00
17/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.45	94.5482	94.4491	94.5482	0.00
17/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.7158	94.6090	94.7158	0.00
17/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.78	96.8948	96.7815	96.8948	51.00
17/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.90	97.0222	96.9019	97.0222	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
17/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.08	98.2065	98.0789	98.2065	0.00
17/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.27	100.4046	100.2729	100.4046	0.00
17/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.89	95.0719	94.8939	95.0719	0.00
17/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.91	92.0954	91.9104	92.0954	0.00
17/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.67	90.8554	90.6659	90.8554	0.00
17/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.82	93.0146	92.8249	93.0146	0.00
17/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.61	96.7920	96.6056	96.7920	0.00
17/07/2017	IS10 On 15-March-27			Interest Rate Swap	95.19	95.3770	95.1882	95.3770	0.00
17/07/2017	IS10 On 21-June-27			Interest Rate Swap	97.26	97.4465	97.2583	97.4465	0.00
17/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.98	101.1618	100.9754	101.1618	0.00
17/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
17/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
17/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
17/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
17/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
17/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
17/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	2,500.00
17/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
17/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
17/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
17/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
17/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
17/07/2017	R023 On 03-August-17			Bond Future	8.04	101.9032	102.0807	101.9032	38,422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	2319	2	2	2	0.00
17/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	2402	2	2	2	0.00
17/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	2361	2	2	2	0.00
17/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	9	0	0	0	0.00
17/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	8	0	0	0	0.00
17/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	7	0	0	0	0.00
17/07/2017	R023 On 02-November-17			Bond Future	8.07	99.9165	100.0975	99.9165	0.00
17/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2356	2	2	2	0.00
17/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	2422	2	2	2	0.00
17/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	2389	2	2	2	0.00
17/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	287	0	0	0	0.00
17/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	279	0	0	0	0.00
17/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	295	0	0	0	0.00
17/07/2017	R023 On 01-February-18			Bond Future	8.08	101.8518	102.0356	101.8518	0.00
17/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1910	2	2	2	0.00
17/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1935	2	2	2	0.00
17/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1885	2	2	2	0.00
17/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	954	1	1	1	0.00
17/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	939	1	1	1	0.00
17/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	969	1	1	1	0.00
17/07/2017	R023 On 03-May-18			Bond Future	8.09	99.9067	100.0943	99.9067	0.00
17/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	690	1	1	1	0.00
17/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	767	1	1	1	0.00
17/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	729	1	1	1	0.00
17/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17			Bond Future	9.57	97.8359	98.0019	97.8359	11,141.00
17/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	580	1	1	1	0.00
17/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	417	1	0	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
17/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	498	1	0	1	0.00
17/07/2017	R035 On 02-November-17			Bond Future	9.63	95.2010	95.3705	95.2010	0.00
17/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	130	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	210	0	0	0	0.00
17/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	290	0	0	0	0.00
17/07/2017	R035 On 01-February-18			Bond Future	9.68	97.0450	97.2169	97.0450	0.00
17/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	380	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	536	0	1	0	0.00
17/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	458	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18			Bond Future	9.73	94.4352	94.6107	94.4352	0.00
17/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1286	1	1	1	0.00
17/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1210	1	1	1	0.00
17/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1362	1	1	1	0.00
17/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R186 On 03-August-17			Bond Future	8.63	112.9034	113.1808	112.9034	135,758.00
17/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	5714	5	6	5	0.00
17/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1966	2	2	2	0.00
17/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	4756	4	5	4	0.00
17/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1202	1	1	1	0.00
17/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2022	2	2	2	0.00
17/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2136	2	2	2	0.00
17/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1694	2	2	2	0.00
17/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2079	2	2	2	0.00
17/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	795	1	1	1	0.00
17/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	2548	2	3	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
17/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1439	1	1	1	0.00
17/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	156	0	0	0	0.00
17/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	411	1	0	1	3,654.00
17/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	167	0	0	0	0.00
17/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	4	0	0	0	750.00
17/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	1	0	0	0	6,500.00
17/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	310	0	0	0	7,100.00
17/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	684	1	1	1	2,500.00
17/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	83	0	0	0	0.00
17/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	137	0	0	0	0.00
17/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	230	0	0	0	750.00
17/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	146	0	0	0	0.00
17/07/2017	R186 On 02-November-17			Bond Future	8.67	115.0566	115.3394	115.0566	5.00
17/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2627	2	3	2	0.00
17/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2709	3	3	3	0.00
17/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2668	3	3	3	0.00
17/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3140	3	3	3	0.00
17/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1189	1	1	1	0.00
17/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1238	1	1	1	0.00
17/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	967	1	1	1	5,000.00
17/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1213	1	1	1	0.00
17/07/2017	R186 On 01-February-18			Bond Future	8.71	111.9826	112.2700	111.9826	0.00
17/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3450	3	3	3	0.00
17/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3530	3	4	3	0.00
17/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3490	3	3	3	0.00
17/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1804	2	2	2	0.00
17/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1779	2	2	2	0.00
17/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1755	2	2	2	0.00
17/07/2017	R186 On 03-May-18			Bond Future	8.74	114.1675	114.4608	114.1675	0.00
17/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	1073	1	1	1	0.00
17/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	1199	1	1	1	0.00
17/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	1136	1	1	1	0.00
17/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R186 On 03-May-18	8.93	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
17/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17			Bond Future	293.67	293.7034	293.6715	293.7034	2,350.00
17/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14379	14	14	14	0.00
17/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14389	14	14	14	0.00
17/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14399	14	14	14	0.00
17/07/2017	R197 On 02-November-17			Bond Future	299.33	299.3658	299.3334	299.3658	0.00
17/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5827	6	6	6	0.00
17/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5837	6	6	6	0.00
17/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5817	6	6	6	0.00
17/07/2017	R197 On 01-February-18			Bond Future	298.18	298.2132	298.1754	298.2132	0.00
17/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3505	3	4	3	0.00
17/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3495	3	3	3	0.00
17/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3485	3	3	3	0.00
17/07/2017	R197 On 03-May-18			Bond Future	304.17	304.2103	304.1717	304.2103	0.00
17/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	268	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	278	0	0	0	0.00
17/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	288	0	0	0	0.00
17/07/2017	R202 On 03-August-17			Bond Future	236.94	236.9621	236.9363	236.9621	30,561.00
17/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-August-17	258.36	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
17/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21424	21	21	21	0.00
17/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21434	21	21	21	0.00
17/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21414	21	21	21	0.00
17/07/2017	R202 On 02-November-17			Bond Future	241.50	241.5306	241.5044	241.5306	0.00
17/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12386	12	12	12	0.00
17/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12396	12	12	12	0.00
17/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12406	12	12	12	0.00
17/07/2017	R202 On 01-February-18			Bond Future	242.51	242.5450	242.5145	242.5450	0.00
17/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6556	7	7	7	0.00
17/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6566	7	7	7	0.00
17/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6546	7	7	7	0.00
17/07/2017	R202 On 03-May-18			Bond Future	247.39	247.4225	247.3912	247.4225	0.00
17/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	89	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	79	0	0	0	0.00
17/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	99	0	0	0	0.00
17/07/2017	R203 On 03-August-17			Bond Future	7.35	103.3341	103.3347	103.3341	0.00
17/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	265	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	263	0	0	0	0.00
17/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	264	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
17/07/2017	R204 On 03-August-17			Bond Future	7.40	101.7664	101.8053	101.7664	42,165.00
17/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	454	0	0	0	0.00
17/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	479	0	0	0	0.00
17/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	467	0	0	0	0.00
17/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	2	0	0	0	0.00
17/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	2	0	0	0	0.00
17/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	2	0	0	0	0.00
17/07/2017	R204 On 02-November-17			Bond Future	7.32	103.7072	103.7471	103.7072	0.00
17/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	480	0	0	0	0.00
17/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	461	0	0	0	0.00
17/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	470	0	0	0	0.00
17/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	12	0	0	0	0.00
17/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	11	0	0	0	0.00
17/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	10	0	0	0	0.00
17/07/2017	R204 On 01-February-18			Bond Future	7.16	101.6759	101.7157	101.6759	0.00
17/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	249	0	0	0	0.00
17/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	259	0	0	0	0.00
17/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	254	0	0	0	0.00
17/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	171	0	0	0	0.00
17/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	168	0	0	0	0.00
17/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	175	0	0	0	0.00
17/07/2017	R204 On 03-May-18			Bond Future	6.86	103.6598	103.7007	103.6598	0.00
17/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	131	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	143	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	137	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17			Bond Future	7.49	99.8473	99.9355	99.8473	46,581.00
17/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1508	1	2	1	51.00
17/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1957	2	2	2	0.00
17/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1935	2	2	2	0.00
17/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1978	2	2	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
17/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 02-November-17			Bond Future	7.46	101.7515	101.8416	101.7515	0.00
17/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1163	1	1	1	0.00
17/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1199	1	1	1	0.00
17/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1180	1	1	1	0.00
17/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	31	0	0	0	0.00
17/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	30	0	0	0	0.00
17/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	33	0	0	0	0.00
17/07/2017	R207 On 01-February-18			Bond Future	7.40	100.0804	100.1714	100.0804	0.00
17/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	664	1	1	1	0.00
17/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	675	1	1	1	0.00
17/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	687	1	1	1	0.00
17/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	299	0	0	0	0.00
17/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	306	0	0	0	0.00
17/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	293	0	0	0	0.00
17/07/2017	R207 On 03-May-18			Bond Future	7.33	102.0331	102.1262	102.0331	0.00
17/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	393	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	377	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	362	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17			Bond Future	7.63	99.5184	99.6430	99.5184	36,902.00
17/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2050	2	2	2	0.00
17/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2110	2	2	2	0.00
17/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2080	2	2	2	0.00
17/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 02-November-17			Bond Future	7.62	98.0145	98.1416	98.0145	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
17/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1703	2	2	2	0.00
17/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1753	2	2	2	0.00
17/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1728	2	2	2	0.00
17/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	85	0	0	0	0.00
17/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	82	0	0	0	0.00
17/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	89	0	0	0	0.00
17/07/2017	R208 On 01-February-18			Bond Future	7.60	99.9130	100.0417	99.9130	0.00
17/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1169	1	1	1	0.00
17/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1134	1	1	1	0.00
17/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1151	1	1	1	0.00
17/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	511	1	1	1	0.00
17/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	501	1	1	1	0.00
17/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	492	1	0	1	0.00
17/07/2017	R208 On 03-May-18			Bond Future	7.57	98.4600	98.5916	98.4600	0.00
17/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	552	0	1	0	0.00
17/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	527	0	1	0	0.00
17/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	502	0	1	0	0.00
17/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-August-17			Bond Future	9.54	73.6772	73.7820	73.6772	74,527.00
17/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	500	1	0	1	0.00
17/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	525	1	1	1	0.00
17/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	475	1	0	1	0.00
17/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1140	1	1	1	0.00
17/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1183	1	1	1	0.00
17/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1226	1	1	1	0.00
17/07/2017	R209 On 02-November-17			Bond Future	9.59	71.9324	72.0394	71.9324	800.00
17/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3699	4	4	4	0.00
17/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2664	3	3	3	0.00
17/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1867	2	2	2	0.00
17/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1930	2	2	2	0.00
17/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1899	2	2	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
17/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	651	1	1	1	4,100.00
17/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	85	0	0	0	2,800.00
17/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6611	7	7	7	0.00
17/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	311	0	0	0	1,300.00
17/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4747	5	5	5	0.00
17/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1029	1	1	1	3,360.00
17/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9522	10	10	10	0.00
17/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2327	2	2	2	0.00
17/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2255	2	2	2	0.00
17/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1598	2	2	2	6,500.00
17/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2291	2	2	2	0.00
17/07/2017	R209 On 01-February-18			Bond Future	9.64	73.3257	73.4341	73.3257	0.00
17/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3036	3	3	3	0.00
17/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3070	3	3	3	0.00
17/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3105	3	3	3	0.00
17/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2484	3	2	3	0.00
17/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2545	3	3	3	0.00
17/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2515	3	3	3	0.00
17/07/2017	R209 On 03-May-18			Bond Future	9.68	71.6060	71.7167	71.6060	0.00
17/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	1153	1	1	1	0.00
17/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	1024	1	1	1	0.00
17/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	1089	1	1	1	0.00
17/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17			Bond Future	185.16	185.1846	185.1640	185.1846	1,675.00
17/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11126	11	11	11	0.00
17/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11136	11	11	11	0.00
17/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11116	11	11	11	0.00
17/07/2017	R210 On 02-November-17			Bond Future	186.33	186.3551	186.3342	186.3551	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
17/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5746	6	6	6	0.00
17/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5736	6	6	6	0.00
17/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5756	6	6	6	0.00
17/07/2017	R210 On 01-February-18			Bond Future	190.00	190.0283	190.0039	190.0283	0.00
17/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2356	2	2	2	0.00
17/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2366	2	2	2	0.00
17/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2376	2	2	2	0.00
17/07/2017	R210 On 03-May-18			Bond Future	191.38	191.4001	191.3752	191.4001	0.00
17/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	75	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	65	0	0	0	0.00
17/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	85	0	0	0	0.00
17/07/2017	R212 On 03-August-17			Bond Future	147.51	147.5244	147.5084	147.5244	4,858.00
17/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5832	6	6	6	0.00
17/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5852	6	6	6	0.00
17/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5842	6	6	6	0.00
17/07/2017	R212 On 02-November-17			Bond Future	150.35	150.3686	150.3523	150.3686	0.00
17/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2048	2	2	2	0.00
17/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2058	2	2	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
17/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2068	2	2	2	0.00
17/07/2017	R212 On 01-February-18			Bond Future	151.25	151.2722	151.2532	151.2722	0.00
17/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3437	3	3	3	0.00
17/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3447	3	3	3	0.00
17/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3457	3	3	3	0.00
17/07/2017	R212 On 03-May-18			Bond Future	154.29	154.3143	154.2948	154.3143	0.00
17/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	5	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	15	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	5	0	0	0	0.00
17/07/2017	R213 On 03-August-17			Bond Future	9.27	85.5909	85.7622	85.5909	63,820.00
17/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1004	1	1	1	0.00
17/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1043	1	1	1	0.00
17/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1084	1	1	1	0.00
17/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	545	1	1	1	0.00
17/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	520	1	1	1	0.00
17/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	572	1	1	1	0.00
17/07/2017	R213 On 02-November-17			Bond Future	9.31	83.6733	83.8481	83.6733	0.00
17/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2152	2	2	2	0.00
17/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2084	2	2	2	0.00
17/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2118	2	2	2	0.00
17/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1911	2	2	2	0.00
17/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1879	2	2	2	0.00
17/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1848	2	2	2	0.00
17/07/2017	R213 On 01-February-18			Bond Future	9.36	85.2941	85.4715	85.2941	0.00
17/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2899	3	3	3	0.00
17/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2865	3	3	3	0.00
17/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2831	3	3	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
17/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2489	3	2	3	0.00
17/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2459	3	2	3	0.00
17/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2520	3	3	3	0.00
17/07/2017	R213 On 03-May-18			Bond Future	9.41	83.4064	83.5875	83.4064	0.00
17/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	979	1	1	1	0.00
17/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	1105	1	1	1	0.00
17/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	1042	1	1	1	0.00
17/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-August-17			Bond Future	9.69	73.3775	73.4510	73.3775	37,026.00
17/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	349	0	0	0	0.00
17/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	369	0	0	0	0.00
17/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	389	0	0	0	0.00
17/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1576	2	2	2	0.00
17/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1525	2	2	2	0.00
17/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1627	2	2	2	0.00
17/07/2017	R214 On 02-November-17			Bond Future	9.74	71.4806	71.5557	71.4806	0.00
17/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1670	2	2	2	0.00
17/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1730	2	2	2	0.00
17/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1700	2	2	2	0.00
17/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2796	3	3	3	0.00
17/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2714	3	3	3	0.00
17/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2755	3	3	3	0.00
17/07/2017	R214 On 01-February-18			Bond Future	9.79	72.8652	72.9411	72.8652	0.00
17/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3075	3	3	3	0.00
17/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3039	3	3	3	0.00
17/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3111	3	3	3	0.00
17/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2843	3	3	3	0.00
17/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2810	3	3	3	0.00
17/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2778	3	3	3	0.00
17/07/2017	R214 On 03-May-18			Bond Future	9.84	70.9887	71.0662	70.9887	0.00
17/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	955	1	1	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
17/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	889	1	1	1	0.00
17/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	1021	1	1	1	0.00
17/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-August-17			Bond Future	9.76	93.9269	94.0203	93.9269	77,431.00
17/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	453	1	0	1	0.00
17/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	478	1	0	1	0.00
17/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	429	0	0	0	0.00
17/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2173	2	2	2	0.00
17/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2107	2	2	2	0.00
17/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2241	2	2	2	0.00
17/07/2017	R248 On 02-November-17			Bond Future	9.81	91.2808	91.3763	91.2808	226.00
17/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2148	2	2	2	0.00
17/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2186	2	2	2	0.00
17/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2223	2	2	2	0.00
17/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3691	4	4	4	0.00
17/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3638	4	4	4	0.00
17/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3586	4	4	4	0.00
17/07/2017	R248 On 01-February-18			Bond Future	9.87	93.0489	93.1454	93.0489	0.00
17/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3905	4	4	4	0.00
17/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3949	4	4	4	0.00
17/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3993	4	4	4	0.00
17/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3656	4	4	4	0.00
17/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3614	4	4	4	0.00
17/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3698	4	4	4	0.00
17/07/2017	R248 On 03-May-18			Bond Future	9.91	90.4244	90.5232	90.4244	0.00
17/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	1148	1	1	1	0.00
17/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	1315	1	1	1	0.00
17/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	1232	1	1	1	0.00
17/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/07/2017	R248 On 03-May-18	10.05	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
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