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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	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
16/05/2017	2025 On 03-August-17			Bond Future	129.02	128.9922	129.0187	128.9922	2,414.00
16/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4941	5	4941	5	0.00
16/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4961	5	4961	5	0.00
16/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4951	5	4951	5	0.00
16/05/2017	2025 On 02-November-17			Bond Future	131.52	131.4945	131.5223	131.4945	0.00
16/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1448	1	1448	1	0.00
16/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1458	1	1458	1	0.00
16/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1438	1	1438	1	0.00
16/05/2017	2025 On 01-February-18			Bond Future	132.80	132.7752	132.8033	132.7752	0.00
16/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1087	1	1087	1	0.00
16/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1077	1	1077	1	0.00
16/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1097	1	1097	1	0.00
16/05/2017	2029 On 01-February-18			Bond Future	104.03	104.0127	104.0345	104.0127	0.00
16/05/2017	2030 On 03-August-17			Bond Future	9.12	91.3255	9.1238	91.3255	33,021.00
16/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1415	1	1415	1	0.00
16/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1483	1	1483	1	0.00
16/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1551	1	1551	1	0.00
16/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 02-November-17			Bond Future	9.17	93.0723	9.1664	93.0723	0.00
16/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1244	1	1244	1	0.00
16/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1311	1	1311	1	0.00
16/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1177	1	1177	1	0.00
16/05/2017	2030 On 02-November-17	9.35	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
16/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 01-February-18			Bond Future	9.21	90.8828	9.2070	90.8828	0.00
16/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1156	1	1156	1	0.00
16/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1090	0	1090	0	0.00
16/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1222	1	1222	1	0.00
16/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
16/05/2017	2032 On 03-August-17			Bond Future	9.28	94.1581	9.2772	94.1581	22,680.00
16/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2663	2	2663	2	0.00
16/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2575	2	2575	2	0.00
16/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2619	2	2619	2	0.00
16/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1387	2	1387	2	0.00
16/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1446	2	1446	2	0.00
16/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1416	2	1416	2	0.00
16/05/2017	2032 On 02-November-17			Bond Future	9.32	91.8011	9.3242	91.8011	0.00
16/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3571	3	3571	3	0.00
16/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3612	3	3612	3	0.00
16/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3653	3	3653	3	0.00
16/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2402	3	2402	3	0.00
16/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2434	3	2434	3	0.00
16/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2371	3	2371	3	0.00
16/05/2017	2032 On 01-February-18			Bond Future	9.37	93.5920	9.3692	93.5920	0.00
16/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4381	4	4381	4	0.00
16/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4422	4	4422	4	0.00
16/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4463	4	4463	4	0.00
16/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3050	3	3050	3	0.00
16/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3020	3	3020	3	0.00
16/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3080	3	3080	3	0.00
16/05/2017	2033 On 03-August-17			Bond Future	106.33	106.3125	106.3341	106.3125	6,134.00
16/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 03-August-17	113.13	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
16/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6786	7	6786	7	0.00
16/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6796	7	6796	7	0.00
16/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6806	7	6806	7	0.00
16/05/2017	2033 On 02-November-17			Bond Future	107.32	107.2981	107.3206	107.2981	0.00
16/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2759	3	2759	3	0.00
16/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2769	3	2769	3	0.00
16/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2749	3	2749	3	0.00
16/05/2017	2033 On 01-February-18			Bond Future	109.47	109.4463	109.4692	109.4463	0.00
16/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	171	0	171	0	0.00
16/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	191	0	191	0	0.00
16/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	181	0	181	0	0.00
16/05/2017	2037 On 03-August-17			Bond Future	9.57	89.9107	9.5732	89.9107	57,179.00
16/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2247	2	2247	2	0.00
16/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2206	2	2206	2	0.00
16/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2166	2	2166	2	0.00
16/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2232	3	2232	3	0.00
16/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2191	3	2191	3	0.00
16/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2273	3	2273	3	0.00
16/05/2017	2037 On 02-November-17			Bond Future	9.62	91.6304	9.6212	91.6304	233.00
16/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3532	3	3532	3	0.00
16/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3573	3	3573	3	0.00
16/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3491	3	3491	3	0.00
16/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3182	4	3182	4	0.00
16/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3221	4	3221	4	0.00
16/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3260	4	3260	4	0.00
16/05/2017	2037 On 01-February-18			Bond Future	9.67	89.1625	9.6679	89.1625	0.00
16/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4825	4	4825	4	0.00
16/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4868	4	4868	4	0.00

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16/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4781	4	4781	4	0.00
16/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3629	4	3629	4	0.00
16/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3594	4	3594	4	0.00
16/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3664	4	3664	4	0.00
16/05/2017	2038 On 03-August-17			Bond Future	131.37	131.3401	131.3669	131.3401	22,439.00
16/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9803	10	9803	10	0.00
16/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9793	10	9793	10	0.00
16/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9813	10	9813	10	0.00
16/05/2017	2038 On 02-November-17			Bond Future	133.92	133.8879	133.9161	133.8879	0.00
16/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	2904	3	2904	3	0.00
16/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2884	3	2884	3	0.00
16/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	2894	3	2894	3	0.00
16/05/2017	2038 On 01-February-18			Bond Future	135.08	135.0473	135.0758	135.0473	0.00
16/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1854	2	1854	2	0.00
16/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1864	2	1864	2	0.00
16/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1874	2	1874	2	0.00
16/05/2017	2040 On 03-August-17			Bond Future	9.67	93.0373	9.6743	93.0373	13,816.00
16/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2236	2	2236	2	0.00
16/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2195	2	2195	2	0.00
16/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2155	2	2155	2	0.00
16/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2667	3	2667	3	0.00
16/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2713	3	2713	3	0.00
16/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2621	3	2621	3	0.00
16/05/2017	2040 On 02-November-17			Bond Future	9.72	94.8168	9.7236	94.8168	0.00
16/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3388	3	3388	3	0.00

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16/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3429	3	3429	3	0.00
16/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3347	3	3347	3	0.00
16/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3889	4	3889	4	0.00
16/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3935	4	3935	4	0.00
16/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3980	5	3980	5	0.00
16/05/2017	2040 On 01-February-18			Bond Future	9.77	92.1607	9.7717	92.1607	0.00
16/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5015	4	5015	4	0.00
16/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5105	5	5105	5	0.00
16/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5060	5	5060	5	0.00
16/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4189	5	4189	5	0.00
16/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4150	5	4150	5	0.00
16/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4112	5	4112	5	0.00
16/05/2017	2044 On 03-August-17			Bond Future	9.74	89.7855	9.7389	89.7855	22,344.00
16/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2011	2	2011	2	0.00
16/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1972	2	1972	2	0.00
16/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2050	2	2050	2	0.00
16/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3015	4	3015	4	0.00
16/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2965	4	2965	4	0.00
16/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2916	4	2916	4	0.00
16/05/2017	2044 On 02-November-17			Bond Future	9.79	91.5028	9.7879	91.5028	200.00
16/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3187	3	3187	3	0.00
16/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3266	3	3266	3	0.00
16/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3226	3	3226	3	0.00
16/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4299	5	4299	5	0.00
16/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4250	5	4250	5	0.00
16/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4203	5	4203	5	0.00
16/05/2017	2044 On 01-February-18			Bond Future	9.84	88.9072	9.8358	88.9072	0.00
16/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4879	4	4879	4	0.00
16/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4923	4	4923	4	0.00
16/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4836	4	4836	4	0.00
16/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4334	5	4334	5	0.00
16/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4294	5	4294	5	0.00
16/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4375	5	4375	5	0.00
16/05/2017	2046 On 03-August-17			Bond Future	127.75	127.7251	127.7513	127.7251	22,790.00

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16/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13439	13	13439	13	0.00
16/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13419	13	13419	13	0.00
16/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13429	13	13429	13	0.00
16/05/2017	2046 On 02-November-17			Bond Future	128.65	128.6197	128.6471	128.6197	0.00
16/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7663	8	7663	8	0.00
16/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7673	8	7673	8	0.00
16/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7653	8	7653	8	0.00
16/05/2017	2046 On 01-February-18			Bond Future	131.22	131.1950	131.2226	131.1950	0.00
16/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1677	2	1677	2	0.00
16/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1687	2	1687	2	0.00
16/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1697	2	1697	2	0.00
16/05/2017	2050 On 03-August-17			Bond Future	135.78	135.7550	135.7833	135.7550	26,009.00
16/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13447	13	13447	13	0.00
16/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13457	13	13457	13	0.00
16/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13437	13	13437	13	0.00
16/05/2017	2050 On 02-November-17			Bond Future	138.42	138.3887	138.4181	138.3887	0.00
16/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6232	6	6232	6	0.00
16/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6242	6	6242	6	0.00
16/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6252	6	6252	6	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
16/05/2017	2050 On 01-February-18			Bond Future	139.50	139.4674	139.4972	139.4674	0.00
16/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
16/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	743	1	743	1	0.00
16/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	753	1	753	1	0.00
16/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	733	1	733	1	0.00
16/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	AL37 On 03-August-17			Index Future	545.17	543.7230	545.1700	543.7230	0.00
16/05/2017	AL37 On 02-November-17			Index Future	555.60	554.1240	555.6030	554.1240	0.00
16/05/2017	AL37 On 01-February-18			Index Future	566.44	564.9350	566.4360	564.9350	0.00
16/05/2017	AL7T On 03-August-17			Index Future	627.66	624.8310	627.6570	624.8310	0.00
16/05/2017	AL7T On 02-November-17			Index Future	639.67	636.7840	639.6670	636.7840	0.00
16/05/2017	AL7T On 01-February-18			Index Future	652.14	649.2070	652.1400	649.2070	0.00
16/05/2017	ALBI On 03-August-17			Index Future	567.06	563.1630	567.0590	563.1630	633.00
16/05/2017	ALBI On 02-November-17			Index Future	577.91	573.9370	577.9100	573.9370	0.00
16/05/2017	ALBI On 01-February-18			Index Future	589.18	585.1340	589.1790	585.1340	0.00
16/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C186 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
16/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2017	EL28 On 03-August-17			Bond Future	128.65	128.6253	128.6539	128.6253	0.00
16/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6516	7	6516	7	0.00
16/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6506	7	6506	7	0.00
16/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6526	7	6526	7	0.00
16/05/2017	EL28 On 02-November-17			Bond Future	129.41	129.3768	129.4066	129.3768	0.00
16/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4463	4	4463	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
16/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4473	5	4473	5	0.00
16/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4483	5	4483	5	0.00
16/05/2017	EL28 On 01-February-18			Bond Future	132.00	131.9672	131.9975	131.9672	0.00
16/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	293	0	293	0	0.00
16/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	313	0	313	0	0.00
16/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	303	0	303	0	0.00
16/05/2017	ES33 On 03-August-17			Bond Future	10.62	78.4526	10.6205	78.4526	9,466.00
16/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	568	1	568	1	0.00
16/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	505	1	505	1	0.00
16/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	442	1	442	1	0.00
16/05/2017	ES33 On 02-November-17			Bond Future	10.71	76.1613	10.7080	76.1613	0.00
16/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	235	1	235	1	0.00
16/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	173	1	173	1	0.00
16/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	296	1	296	1	0.00
16/05/2017	ES33 On 01-February-18			Bond Future	10.80	77.6470	10.7972	77.6470	0.00
16/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1156	0	1156	0	0.00
16/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1215	1	1215	1	0.00
16/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1274	1	1274	1	0.00
16/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
16/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
16/05/2017	ES42 On 03-August-17			Bond Future	10.89	81.1768	10.8926	81.1768	7,957.00
16/05/2017	ES42 On 02-November-17			Bond Future	10.98	78.4679	10.9816	78.4679	0.00
16/05/2017	ES42 On 01-February-18			Bond Future	11.07	79.9987	11.0693	79.9987	0.00
16/05/2017	GOVI On 03-August-17			GOVI	565.34	561.5170	565.3370	561.5170	402.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	42370	0	42370	0	0.00
16/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	42270	0	42270	0	0.00
16/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	42470	0	42470	0	0.00
16/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 02-November-17			GOVI	576.16	572.2580	576.1560	572.2580	0.00
16/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	37160	0	37160	0	0.00
16/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	37060	0	37060	0	0.00
16/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	36960	0	36960	0	0.00
16/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 01-February-18			GOVI	587.39	583.4220	587.3900	583.4220	0.00
16/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	63600	2	63600	2	0.00
16/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	63700	2	63700	2	0.00
16/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	63500	2	63500	2	0.00
16/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
16/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
16/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2017	IGOV On 03-August-17			Index Future	251.19	251.2770	251.1870	251.2770	1,296.00
16/05/2017	IGOV On 02-November-17			Index Future	256.06	256.1520	256.0610	256.1520	0.00
16/05/2017	IGOV On 01-February-18			Index Future	261.19	261.2790	261.1870	261.2790	0.00
16/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
16/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
16/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
16/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6101	99.6099	99.6101	0.00
16/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8121	99.8122	99.8121	0.00
16/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7498	99.7529	99.7498	0.00
16/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9196	99.9206	99.9196	0.00
16/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8409	99.8406	99.8409	0.00
16/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0315	99.0335	99.0315	0.00
16/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.6080	98.6085	98.6080	0.00

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16/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.54	98.5450	98.5445	98.5450	0.00
16/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.93	98.9300	98.9300	98.9300	0.00
16/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3372	99.3315	99.3372	0.00
16/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7458	99.7362	99.7458	0.00
16/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.43	96.5146	96.4288	96.5146	0.00
16/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.67	95.7802	95.6715	95.7802	0.00
16/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.89	95.0136	94.8871	95.0136	0.00
16/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.08	95.2238	95.0803	95.2238	0.00
16/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.28	97.4367	97.2799	97.4367	51.00
16/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.43	97.5963	97.4282	97.5963	0.00
16/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.64	98.8115	98.6358	98.8115	0.00
16/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.52	95.7653	95.5166	95.7653	0.00
16/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.53	92.7955	92.5310	92.7955	0.00
16/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.28	91.5513	91.2794	91.5513	0.00
16/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.42	93.6883	93.4195	93.6883	0.00
16/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.17	97.4303	97.1695	97.4303	0.00
16/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.75	96.0086	95.7471	96.0086	0.00
16/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.80	98.0578	97.7983	98.0578	0.00
16/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
16/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
16/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
16/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
16/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
16/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
16/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	1,500.00
16/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
16/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	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
16/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
16/05/2017	R023 On 03-August-17			Bond Future	8.05	101.7550	8.0457	101.7550	32,290.00
16/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2564	2	2564	2	0.00
16/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2634	2	2634	2	0.00
16/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2599	2	2599	2	0.00
16/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	257	0	257	0	0.00
16/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	250	0	250	0	0.00
16/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	243	0	243	0	0.00
16/05/2017	R023 On 02-November-17			Bond Future	8.06	99.7708	8.0648	99.7708	0.00
16/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2612	2	2612	2	0.00
16/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2643	2	2643	2	0.00
16/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2674	2	2674	2	0.00
16/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	539	1	539	1	0.00
16/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	529	1	529	1	0.00
16/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	549	1	549	1	0.00
16/05/2017	R023 On 01-February-18			Bond Future	8.08	101.7172	8.0790	101.7172	0.00
16/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2250	2	2250	2	0.00
16/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2274	2	2274	2	0.00
16/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2226	2	2226	2	0.00
16/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1278	1	1278	1	0.00
16/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1263	1	1263	1	0.00
16/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1294	1	1294	1	0.00
16/05/2017	R035 On 03-August-17			Bond Future	9.47	97.9573	9.4739	97.9573	9,951.00
16/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	212	0	212	0	0.00
16/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	294	0	294	0	0.00
16/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	375	0	375	0	0.00
16/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	1	0	1	0.00
16/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	1	0	1	0.00
16/05/2017	R035 On 02-November-17			Bond Future	9.52	95.3300	9.5248	95.3300	0.00
16/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	603	0	603	0	0.00
16/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	523	0	523	0	0.00
16/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	683	0	683	0	0.00
16/05/2017	R035 On 02-November-17	9.61	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
16/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R035 On 01-February-18			Bond Future	9.58	97.1897	9.5750	97.1897	0.00
16/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1221	0	1221	0	0.00
16/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1377	1	1377	1	0.00
16/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1299	0	1299	0	0.00
16/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R186 On 03-August-17			Bond Future	8.65	112.5393	8.6498	112.5393	87,409.00
16/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5806	5	5806	5	0.00
16/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4954	5	4954	5	0.00
16/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2711	2	2711	2	0.00
16/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2801	2	2801	2	0.00
16/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3128	3	3128	3	0.00
16/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2449	2	2449	2	0.00
16/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2756	2	2756	2	0.00
16/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	203	0	203	0	6,500.00
16/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	312	0	312	0	750.00
16/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	955	1	955	1	0.00
16/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	773	1	773	1	2,604.00
16/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	912	1	912	1	0.00
16/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1094	1	1094	1	750.00
16/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	933	1	933	1	0.00
16/05/2017	R186 On 02-November-17			Bond Future	8.69	114.6919	8.6860	114.6919	4.00
16/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3162	3	3162	3	0.00
16/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3239	3	3239	3	0.00
16/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3200	3	3200	3	0.00
16/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1851	2	1851	2	0.00
16/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1824	2	1824	2	0.00
16/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1878	2	1878	2	0.00
16/05/2017	R186 On 01-February-18			Bond Future	8.72	111.6264	8.7193	111.6264	0.00
16/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3934	4	3934	4	0.00
16/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3971	4	3971	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
16/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4009	4	4009	4	0.00
16/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2379	3	2379	3	0.00
16/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2352	3	2352	3	0.00
16/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2326	3	2326	3	0.00
16/05/2017	R197 On 03-August-17			Bond Future	298.08	298.0176	298.0788	298.0176	2,350.00
16/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	9981	10	9981	10	0.00
16/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	9991	10	9991	10	0.00
16/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	9971	10	9971	10	0.00
16/05/2017	R197 On 02-November-17			Bond Future	303.86	303.7988	303.8631	303.7988	0.00
16/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1297	1	1297	1	0.00
16/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1307	1	1307	1	0.00
16/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1287	1	1287	1	0.00
16/05/2017	R197 On 01-February-18			Bond Future	302.89	302.8273	302.8927	302.8273	0.00
16/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1223	1	1223	1	0.00
16/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1213	1	1213	1	0.00
16/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1233	1	1233	1	0.00
16/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 03-August-17			Bond Future	244.09	244.6675	244.0855	244.6675	30,577.00
16/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14274	14	14274	14	0.00
16/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14284	14	14284	14	0.00
16/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14264	14	14264	14	0.00
16/05/2017	R202 On 02-November-17			Bond Future	248.82	249.4140	248.8220	249.4140	0.00
16/05/2017	R202 On 02-November-17	253.89	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
16/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	5068	4	5068	4	0.00
16/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	5078	4	5078	4	0.00
16/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	5088	4	5088	4	0.00
16/05/2017	R202 On 01-February-18			Bond Future	250.06	250.6606	250.0568	250.6606	0.00
16/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	997	2	997	2	0.00
16/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	987	2	987	2	0.00
16/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	977	2	977	2	0.00
16/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R203 On 03-August-17			Bond Future	6.93	103.3691	6.9266	103.3691	0.00
16/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	220	0	220	0	0.00
16/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	219	0	219	0	0.00
16/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	218	0	218	0	0.00
16/05/2017	R204 On 03-August-17			Bond Future	7.33	101.7987	7.3336	101.7987	41,363.00
16/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	576	1	576	1	0.00
16/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	598	1	598	1	0.00
16/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	587	1	587	1	0.00
16/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	41	0	41	0	0.00
16/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	39	0	39	0	0.00
16/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	37	0	37	0	0.00
16/05/2017	R204 On 02-November-17			Bond Future	7.23	103.7459	7.2317	103.7459	0.00
16/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	578	0	578	0	0.00
16/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	559	0	559	0	0.00
16/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	568	0	568	0	0.00
16/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	19	0	19	0	0.00
16/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	18	0	18	0	0.00
16/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	17	0	17	0	0.00
16/05/2017	R204 On 01-February-18			Bond Future	7.03	101.7294	7.0340	101.7294	0.00

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16/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	371	0	371	0	0.00
16/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	382	0	382	0	0.00
16/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	376	0	376	0	0.00
16/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	187	0	187	0	0.00
16/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	184	0	184	0	0.00
16/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	190	0	190	0	0.00
16/05/2017	R207 On 03-August-17			Bond Future	7.44	99.8850	7.4439	99.8850	45,809.00
16/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1629	1	1629	1	51.00
16/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2046	2	2046	2	0.00
16/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2088	2	2088	2	0.00
16/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2067	2	2067	2	0.00
16/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	5	0	5	0	0.00
16/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	5	0	5	0	0.00
16/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	5	0	5	0	0.00
16/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	15	0	15	0	0.00
16/05/2017	R207 On 02-November-17			Bond Future	7.40	101.7955	7.3988	101.7955	0.00
16/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1352	1	1352	1	0.00
16/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1335	1	1335	1	0.00
16/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1318	1	1318	1	0.00
16/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	73	0	73	0	0.00
16/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	75	0	75	0	0.00
16/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	70	0	70	0	0.00
16/05/2017	R207 On 01-February-18			Bond Future	7.32	100.1393	7.3249	100.1393	0.00
16/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	873	1	873	1	0.00
16/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	885	1	885	1	0.00
16/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	896	1	896	1	0.00
16/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	380	0	380	0	0.00
16/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	373	0	373	0	0.00
16/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	386	0	386	0	0.00
16/05/2017	R208 On 03-August-17			Bond Future	7.59	99.5396	7.5899	99.5396	32,228.00
16/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2216	2	2216	2	0.00
16/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2271	2	2271	2	0.00
16/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2243	2	2243	2	0.00
16/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	55	0	55	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
16/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	53	0	53	0	0.00
16/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	51	0	51	0	0.00
16/05/2017	R208 On 02-November-17			Bond Future	7.58	98.0417	7.5765	98.0417	0.00
16/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1905	2	1905	2	0.00
16/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1953	2	1953	2	0.00
16/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1929	2	1929	2	0.00
16/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	168	0	168	0	0.00
16/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	163	0	163	0	0.00
16/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	172	0	172	0	0.00
16/05/2017	R208 On 01-February-18			Bond Future	7.55	99.9542	7.5500	99.9542	0.00
16/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1451	1	1451	1	0.00
16/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1416	1	1416	1	0.00
16/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1433	1	1433	1	0.00
16/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	659	1	659	1	0.00
16/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	649	1	649	1	0.00
16/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	640	1	640	1	0.00
16/05/2017	R209 On 03-August-17			Bond Future	9.43	73.7660	9.4349	73.7660	70,969.00
16/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1839	1	1839	1	0.00
16/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1804	1	1804	1	0.00
16/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1873	2	1873	2	0.00
16/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1803	2	1803	2	0.00
16/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1770	2	1770	2	0.00
16/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1838	2	1838	2	0.00
16/05/2017	R209 On 02-November-17			Bond Future	9.48	72.0270	9.4791	72.0270	476.00
16/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4813	4	4813	4	0.00
16/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2986	3	2986	3	0.00
16/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2916	3	2916	3	0.00
16/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7627	7	7627	7	0.00
16/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	385	0	385	0	2,800.00
16/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1419	1	1419	1	4,100.00
16/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2951	3	2951	3	0.00
16/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1407	2	1407	2	3,360.00
16/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	590	1	590	1	1,300.00
16/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4779	5	4779	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
16/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2575	3	2575	3	0.00
16/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2640	3	2640	3	0.00
16/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9086	10	9086	10	0.00
16/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2607	3	2607	3	0.00
16/05/2017	R209 On 01-February-18			Bond Future	9.52	73.4321	9.5215	73.4321	0.00
16/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4103	4	4103	4	0.00
16/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4140	4	4140	4	0.00
16/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4176	4	4176	4	0.00
16/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2853	3	2853	3	0.00
16/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2795	3	2795	3	0.00
16/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2824	3	2824	3	0.00
16/05/2017	R210 On 03-August-17			Bond Future	187.36	187.3249	187.3627	187.3249	1,675.00
16/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8927	9	8927	9	0.00
16/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8917	9	8917	9	0.00
16/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8937	9	8937	9	0.00
16/05/2017	R210 On 02-November-17			Bond Future	188.60	188.5588	188.5985	188.5588	0.00
16/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3481	4	3481	4	0.00
16/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3491	4	3491	4	0.00
16/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3471	4	3471	4	0.00
16/05/2017	R210 On 01-February-18			Bond Future	192.37	192.3339	192.3745	192.3339	0.00
16/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	4	0	4	0	0.00
16/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	14	0	14	0	0.00
16/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	6	0	6	0	0.00
16/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 03-August-17			Bond Future	148.88	148.9816	148.8805	148.9816	4,858.00
16/05/2017	R212 On 03-August-17	153.34	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
16/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4459	4	4459	4	0.00
16/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4469	4	4469	4	0.00
16/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4479	4	4479	4	0.00
16/05/2017	R212 On 02-November-17			Bond Future	151.77	151.8717	151.7695	151.8717	0.00
16/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	630	1	630	1	0.00
16/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	650	1	650	1	0.00
16/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	640	1	640	1	0.00
16/05/2017	R212 On 01-February-18			Bond Future	152.75	152.8523	152.7479	152.8523	0.00
16/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
16/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1942	2	1942	2	0.00
16/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1952	2	1952	2	0.00
16/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1962	2	1962	2	0.00
16/05/2017	R213 On 03-August-17			Bond Future	9.15	85.9623	9.1528	85.9623	55,673.00
16/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2420	2	2420	2	0.00
16/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2503	2	2503	2	0.00
16/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2461	2	2461	2	0.00
16/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1205	1	1205	1	0.00
16/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1180	1	1180	1	0.00
16/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1231	1	1231	1	0.00
16/05/2017	R213 On 02-November-17			Bond Future	9.20	84.0565	9.1968	84.0565	0.00
16/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3224	3	3224	3	0.00
16/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3150	3	3150	3	0.00
16/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3187	3	3187	3	0.00
16/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2199	2	2199	2	0.00
16/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2170	2	2170	2	0.00
16/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2141	2	2141	2	0.00
16/05/2017	R213 On 01-February-18			Bond Future	9.24	85.6963	9.2398	85.6963	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
16/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3960	4	3960	4	0.00
16/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3924	4	3924	4	0.00
16/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3887	4	3887	4	0.00
16/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2744	3	2744	3	0.00
16/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2715	3	2715	3	0.00
16/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2773	3	2773	3	0.00
16/05/2017	R214 On 03-August-17			Bond Future	9.61	73.1821	9.6059	73.1821	35,526.00
16/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1582	1	1582	1	0.00
16/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1646	1	1646	1	0.00
16/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1614	1	1614	1	0.00
16/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2266	3	2266	3	0.00
16/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2186	3	2186	3	0.00
16/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2226	3	2226	3	0.00
16/05/2017	R214 On 02-November-17			Bond Future	9.65	71.2853	9.6531	71.2853	0.00
16/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2694	2	2694	2	0.00
16/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2762	2	2762	2	0.00
16/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2728	2	2728	2	0.00
16/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3172	4	3172	4	0.00
16/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3135	4	3135	4	0.00
16/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3210	4	3210	4	0.00
16/05/2017	R214 On 01-February-18			Bond Future	9.70	72.6760	9.6995	72.6760	0.00
16/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4074	4	4074	4	0.00
16/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4148	4	4148	4	0.00
16/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4111	4	4111	4	0.00
16/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3244	4	3244	4	0.00
16/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3213	4	3213	4	0.00
16/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3183	4	3183	4	0.00
16/05/2017	R248 On 03-August-17			Bond Future	9.71	93.3510	9.7137	93.3510	69,161.00
16/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1931	2	1931	2	0.00
16/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1893	1	1893	1	0.00
16/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1969	2	1969	2	0.00
16/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3176	4	3176	4	0.00
16/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3229	4	3229	4	0.00
16/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3283	4	3283	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
16/05/2017	R248 On 02-November-17			Bond Future	9.76	90.6990	9.7639	90.6990	226.00
16/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3291	3	3291	3	0.00
16/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3373	3	3373	3	0.00
16/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3332	3	3332	3	0.00
16/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4398	5	4398	5	0.00
16/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4349	5	4349	5	0.00
16/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4300	5	4300	5	0.00
16/05/2017	R248 On 01-February-18			Bond Future	9.81	92.4683	9.8136	92.4683	0.00
16/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5063	4	5063	4	0.00
16/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5108	5	5108	5	0.00
16/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5153	5	5153	5	0.00
16/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4358	5	4358	5	0.00
16/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4317	5	4317	5	0.00
16/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4400	5	4400	5	0.00