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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
18/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	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
18/05/2017	2025 On 03-August-17			Bond Future	129.13	129.0996	129.1265	129.0996	2,414.00
18/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4834	5	4834	5	0.00
18/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4854	5	4854	5	0.00
18/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4844	5	4844	5	0.00
18/05/2017	2025 On 02-November-17			Bond Future	131.63	131.6053	131.6310	131.6053	0.00
18/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1339	1	1339	1	0.00
18/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1349	1	1349	1	0.00
18/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1329	1	1329	1	0.00
18/05/2017	2025 On 01-February-18			Bond Future	132.91	132.8832	132.9114	132.8832	0.00
18/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	979	1	979	1	0.00
18/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	969	1	969	1	0.00
18/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	989	1	989	1	0.00
18/05/2017	2029 On 01-February-18			Bond Future	104.12	104.0965	104.1182	104.0965	0.00
18/05/2017	2030 On 03-August-17			Bond Future	9.27	91.4832	9.2709	91.4832	32,213.00
18/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	403	1	403	1	0.00
18/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	471	1	471	1	0.00
18/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	538	1	538	1	0.00
18/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 02-November-17			Bond Future	9.32	93.2335	9.3185	93.2335	0.00
18/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	212	1	212	1	0.00
18/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	279	1	279	1	0.00
18/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	145	1	145	1	0.00
18/05/2017	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
18/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 01-February-18			Bond Future	9.36	91.0450	9.3644	91.0450	0.00
18/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	103	1	103	1	0.00
18/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	37	1	37	1	0.00
18/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	169	1	169	1	0.00
18/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
18/05/2017	2032 On 03-August-17			Bond Future	9.42	94.3263	9.4241	94.3263	26,671.00
18/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2011	2	2011	2	0.00
18/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	1936	2	1936	2	0.00
18/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	1973	2	1973	2	0.00
18/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1821	2	1821	2	0.00
18/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1892	2	1892	2	0.00
18/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1856	2	1856	2	0.00
18/05/2017	2032 On 02-November-17			Bond Future	9.48	91.9731	9.4759	91.9731	0.00
18/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	2923	3	2923	3	0.00
18/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	2959	3	2959	3	0.00
18/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	2996	3	2996	3	0.00
18/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2857	3	2857	3	0.00
18/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2893	3	2893	3	0.00
18/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2822	3	2822	3	0.00
18/05/2017	2032 On 01-February-18			Bond Future	9.53	93.7651	9.5259	93.7651	0.00
18/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	3720	4	3720	4	0.00
18/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	3757	4	3757	4	0.00
18/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	3794	4	3794	4	0.00
18/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3514	3	3514	3	0.00
18/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3480	3	3480	3	0.00
18/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3548	3	3548	3	0.00
18/05/2017	2033 On 03-August-17			Bond Future	106.42	106.4001	106.4219	106.4001	6,134.00
18/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
18/05/2017	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
18/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6698	7	6698	7	0.00
18/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6708	7	6708	7	0.00
18/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6718	7	6718	7	0.00
18/05/2017	2033 On 02-November-17			Bond Future	107.41	107.3883	107.4091	107.3883	0.00
18/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2671	3	2671	3	0.00
18/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2681	3	2681	3	0.00
18/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2661	3	2661	3	0.00
18/05/2017	2033 On 01-February-18			Bond Future	109.56	109.5344	109.5572	109.5344	0.00
18/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	83	0	83	0	0.00
18/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	103	0	103	0	0.00
18/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	93	0	93	0	0.00
18/05/2017	2037 On 03-August-17			Bond Future	9.70	90.2602	9.7042	90.2602	57,059.00
18/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1712	2	1712	2	0.00
18/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1678	2	1678	2	0.00
18/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1644	2	1644	2	0.00
18/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2756	2	2756	2	0.00
18/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2710	2	2710	2	0.00
18/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2804	3	2804	3	0.00
18/05/2017	2037 On 02-November-17			Bond Future	9.76	91.9871	9.7562	91.9871	233.00
18/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	2960	3	2960	3	0.00
18/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	2997	3	2997	3	0.00
18/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	2923	3	2923	3	0.00
18/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3680	3	3680	3	0.00
18/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3723	3	3723	3	0.00
18/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3766	4	3766	4	0.00
18/05/2017	2037 On 01-February-18			Bond Future	9.81	89.5241	9.8070	89.5241	0.00
18/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4197	5	4197	5	0.00
18/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4237	5	4237	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
18/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4157	4	4157	4	0.00
18/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	4096	4	4096	4	0.00
18/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	4058	4	4058	4	0.00
18/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	4134	4	4134	4	0.00
18/05/2017	2038 On 03-August-17			Bond Future	131.04	131.4489	131.0422	131.4489	22,439.00
18/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10128	10	10128	10	0.00
18/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10118	10	10118	10	0.00
18/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10138	10	10138	10	0.00
18/05/2017	2038 On 02-November-17			Bond Future	133.58	134.0002	133.5839	134.0002	0.00
18/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3236	3	3236	3	0.00
18/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3216	3	3216	3	0.00
18/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3226	3	3226	3	0.00
18/05/2017	2038 On 01-February-18			Bond Future	134.73	135.1568	134.7343	135.1568	0.00
18/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2196	2	2196	2	0.00
18/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2206	2	2206	2	0.00
18/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2216	2	2216	2	0.00
18/05/2017	2040 On 03-August-17			Bond Future	9.80	93.5413	9.8000	93.5413	13,816.00
18/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1716	2	1716	2	0.00
18/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1681	2	1681	2	0.00
18/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1647	2	1647	2	0.00
18/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3230	3	3230	3	0.00
18/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3283	3	3283	3	0.00
18/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	3177	3	3177	3	0.00
18/05/2017	2040 On 02-November-17			Bond Future	9.85	95.3309	9.8532	95.3309	0.00
18/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	2844	3	2844	3	0.00

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18/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	2881	3	2881	3	0.00
18/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	2807	3	2807	3	0.00
18/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4440	4	4440	4	0.00
18/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4490	4	4490	4	0.00
18/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4539	4	4539	4	0.00
18/05/2017	2040 On 01-February-18			Bond Future	9.91	92.6827	9.9053	92.6827	0.00
18/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4392	5	4392	5	0.00
18/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4475	5	4475	5	0.00
18/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4434	5	4434	5	0.00
18/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4686	4	4686	4	0.00
18/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4644	4	4644	4	0.00
18/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4602	4	4602	4	0.00
18/05/2017	2044 On 03-August-17			Bond Future	9.86	90.3348	9.8595	90.3348	22,344.00
18/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1546	2	1546	2	0.00
18/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1513	2	1513	2	0.00
18/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1578	2	1578	2	0.00
18/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3594	3	3594	3	0.00
18/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3538	3	3538	3	0.00
18/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3482	3	3482	3	0.00
18/05/2017	2044 On 02-November-17			Bond Future	9.91	92.0630	9.9121	92.0630	200.00
18/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2689	3	2689	3	0.00
18/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	2760	3	2760	3	0.00
18/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	2724	3	2724	3	0.00
18/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4859	5	4859	5	0.00
18/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4807	5	4807	5	0.00
18/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4755	4	4755	4	0.00
18/05/2017	2044 On 01-February-18			Bond Future	9.96	89.4763	9.9637	89.4763	0.00
18/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4291	5	4291	5	0.00
18/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4332	5	4332	5	0.00
18/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4251	5	4251	5	0.00
18/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4825	5	4825	5	0.00
18/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4782	5	4782	5	0.00
18/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4870	5	4870	5	0.00
18/05/2017	2046 On 03-August-17			Bond Future	127.86	127.8312	127.8576	127.8312	22,790.00

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18/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13332	13	13332	13	0.00
18/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13312	13	13312	13	0.00
18/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13322	13	13322	13	0.00
18/05/2017	2046 On 02-November-17			Bond Future	128.75	128.7290	128.7543	128.7290	0.00
18/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7556	8	7556	8	0.00
18/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7566	8	7566	8	0.00
18/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7546	8	7546	8	0.00
18/05/2017	2046 On 01-February-18			Bond Future	131.33	131.3016	131.3295	131.3016	0.00
18/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1571	2	1571	2	0.00
18/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1581	2	1581	2	0.00
18/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1591	2	1591	2	0.00
18/05/2017	2050 On 03-August-17			Bond Future	135.90	135.8693	135.8976	135.8693	26,029.00
18/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13332	13	13332	13	0.00
18/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13342	13	13342	13	0.00
18/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13322	13	13322	13	0.00
18/05/2017	2050 On 02-November-17			Bond Future	138.53	138.5062	138.5335	138.5062	0.00
18/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6117	6	6117	6	0.00
18/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6127	6	6127	6	0.00
18/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6137	6	6137	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
18/05/2017	2050 On 01-February-18			Bond Future	139.61	139.5822	139.6120	139.5822	0.00
18/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	628	1	628	1	0.00
18/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	638	1	638	1	0.00
18/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	618	1	618	1	0.00
18/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	AL37 On 03-August-17			Index Future	543.22	544.1850	543.2200	544.1850	0.00
18/05/2017	AL37 On 02-November-17			Index Future	553.61	554.5980	553.6100	554.5980	0.00
18/05/2017	AL37 On 01-February-18			Index Future	564.40	565.4050	564.4040	565.4050	0.00
18/05/2017	AL7T On 03-August-17			Index Future	622.24	625.5770	622.2440	625.5770	0.00
18/05/2017	AL7T On 02-November-17			Index Future	634.15	637.5470	634.1460	637.5470	0.00
18/05/2017	AL7T On 01-February-18			Index Future	646.51	649.9710	646.5100	649.9710	0.00
18/05/2017	ALBI On 03-August-17			Index Future	561.89	564.6310	561.8890	564.6310	600.00
18/05/2017	ALBI On 02-November-17			Index Future	572.64	575.4340	572.6360	575.4340	0.00
18/05/2017	ALBI On 01-February-18			Index Future	583.80	586.6470	583.8010	586.6470	0.00
18/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	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
18/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2017	EL28 On 03-August-17			Bond Future	128.77	128.7409	128.7698	128.7409	0.00
18/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6400	6	6400	6	0.00
18/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6390	6	6390	6	0.00
18/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6410	6	6410	6	0.00
18/05/2017	EL28 On 02-November-17			Bond Future	129.52	129.4958	129.5236	129.4958	0.00
18/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4346	4	4346	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
18/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4356	4	4356	4	0.00
18/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4366	4	4366	4	0.00
18/05/2017	EL28 On 01-February-18			Bond Future	132.11	132.0838	132.1140	132.0838	0.00
18/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	176	0	176	0	0.00
18/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	196	0	196	0	0.00
18/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	186	0	186	0	0.00
18/05/2017	ES33 On 03-August-17			Bond Future	10.79	78.4447	10.7916	78.4447	9,466.00
18/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1625	1	1625	1	0.00
18/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1562	1	1562	1	0.00
18/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1499	1	1499	1	0.00
18/05/2017	ES33 On 02-November-17			Bond Future	10.89	76.1538	10.8851	76.1538	0.00
18/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1312	1	1312	1	0.00
18/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1251	1	1251	1	0.00
18/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1374	1	1374	1	0.00
18/05/2017	ES33 On 01-February-18			Bond Future	10.98	77.6377	10.9804	77.6377	0.00
18/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	57	0	57	0	0.00
18/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	116	1	116	1	0.00
18/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	175	1	175	1	0.00
18/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/05/2017	ES42 On 03-August-17			Bond Future	11.03	81.5605	11.0276	81.5605	7,957.00
18/05/2017	ES42 On 02-November-17			Bond Future	11.12	78.8594	11.1213	78.8594	0.00
18/05/2017	ES42 On 01-February-18			Bond Future	11.21	80.3959	11.2138	80.3959	0.00
18/05/2017	GOVI On 03-August-17			GOVI	560.24	562.9790	560.2370	562.9790	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
18/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	2	0	2	0.00
18/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	2	0	2	0.00
18/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	2	0	2	0.00
18/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	8630	0	8630	0	0.00
18/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	8730	0	8730	0	0.00
18/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	8530	0	8530	0	0.00
18/05/2017	GOVI On 02-November-17			GOVI	570.95	573.7510	570.9530	573.7510	0.00
18/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
18/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
18/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
18/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	14970	0	14970	0	0.00
18/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	15070	0	15070	0	0.00
18/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	14870	0	14870	0	0.00
18/05/2017	GOVI On 01-February-18			GOVI	582.09	584.9320	582.0850	584.9320	0.00
18/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	10550	4	10550	4	0.00
18/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	10650	4	10650	4	0.00
18/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	10450	4	10450	4	0.00
18/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
18/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
18/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2017	IGOV On 03-August-17			Index Future	251.13	251.2380	251.1340	251.2380	1,296.00
18/05/2017	IGOV On 02-November-17			Index Future	256.01	256.1150	256.0050	256.1150	0.00
18/05/2017	IGOV On 01-February-18			Index Future	261.13	261.2330	261.1250	261.2330	0.00
18/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
18/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
18/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6116	99.6131	99.6116	0.00
18/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.8197	99.8268	99.8197	0.00
18/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7670	99.7820	99.7670	0.00
18/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.97	99.9449	99.9722	99.9449	0.00
18/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8478	99.8550	99.8478	0.00
18/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0476	99.0624	99.0476	0.00
18/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.66	98.6322	98.6587	98.6322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.62	98.5783	98.6190	98.5783	0.00
18/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.03	98.9700	99.0300	98.9700	0.00
18/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.45	99.3820	99.4541	99.3820	0.00
18/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.89	99.7924	99.8880	99.7924	0.00
18/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.77	96.5973	96.7738	96.5973	0.00
18/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.06	95.8598	96.0579	95.8598	0.00
18/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.31	95.0888	95.3110	95.0888	0.00
18/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.54	95.2878	95.5371	95.2878	0.00
18/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.76	97.4867	97.7600	97.4867	51.00
18/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.93	97.6352	97.9320	97.6352	0.00
18/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.16	98.8448	99.1636	98.8448	0.00
18/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.32	95.8084	96.3181	95.8084	0.00
18/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.35	92.8489	93.3454	92.8489	0.00
18/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.12	91.6140	92.1156	91.6140	0.00
18/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.28	93.7576	94.2790	93.7576	0.00
18/05/2017	IS10 On 21-December-26			Interest Rate Swap	98.05	97.5032	98.0478	97.5032	0.00
18/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.67	96.0856	96.6661	96.0856	0.00
18/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.74	98.1392	98.7366	98.1392	0.00
18/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
18/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
18/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
18/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
18/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
18/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	7.1400	7.1400	7.1400	0.00
18/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	1,500.00
18/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
18/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/05/2017	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
18/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
18/05/2017	R023 On 03-August-17			Bond Future	8.15	101.8733	8.1496	101.8733	32,302.00
18/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2186	2	2186	2	0.00
18/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2253	2	2253	2	0.00
18/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2219	2	2219	2	0.00
18/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	334	0	334	0	0.00
18/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	324	0	324	0	0.00
18/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	315	0	315	0	0.00
18/05/2017	R023 On 02-November-17			Bond Future	8.17	99.8921	8.1749	99.8921	0.00
18/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2260	2	2260	2	0.00
18/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2289	2	2289	2	0.00
18/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2318	3	2318	3	0.00
18/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	648	1	648	1	0.00
18/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	636	1	636	1	0.00
18/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	661	1	661	1	0.00
18/05/2017	R023 On 01-February-18			Bond Future	8.20	101.8385	8.1958	101.8385	0.00
18/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1951	2	1951	2	0.00
18/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	1974	2	1974	2	0.00
18/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1928	2	1928	2	0.00
18/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1452	1	1452	1	0.00
18/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1435	1	1435	1	0.00
18/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1469	1	1469	1	0.00
18/05/2017	R035 On 03-August-17			Bond Future	9.60	98.2656	9.6000	98.2656	9,951.00
18/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	726	0	726	0	0.00
18/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	645	0	645	0	0.00
18/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	807	0	807	0	0.00
18/05/2017	R035 On 02-November-17			Bond Future	9.65	95.6447	9.6550	95.6447	0.00
18/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	357	0	357	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	437	0	437	0	0.00
18/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	517	0	517	0	0.00
18/05/2017	R035 On 01-February-18			Bond Future	9.71	97.5084	9.7094	97.5084	0.00
18/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	161	1	161	1	0.00
18/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	317	1	317	1	0.00
18/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	239	1	239	1	0.00
18/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R186 On 03-August-17			Bond Future	8.80	112.6929	8.7980	112.6929	88,932.00
18/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2011	2	2011	2	0.00
18/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	4897	5	4897	5	0.00
18/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4088	5	4088	5	0.00
18/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2128	3	2128	3	0.00
18/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2049	2	2049	2	0.00
18/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2415	3	2415	3	0.00
18/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	1823	2	1823	2	0.00
18/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2089	2	2089	2	0.00
18/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	1326	1	1326	1	1,050.00
18/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	299	0	299	0	6,500.00
18/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	451	0	451	0	750.00
18/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1298	1	1298	1	0.00
18/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1065	1	1065	1	2,604.00
18/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1243	1	1243	1	0.00
18/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1473	1	1473	1	750.00
18/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1270	1	1270	1	0.00
18/05/2017	R186 On 02-November-17			Bond Future	8.84	114.8491	8.8406	114.8491	4.00
18/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2545	3	2545	3	0.00
18/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2614	3	2614	3	0.00
18/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2579	3	2579	3	0.00
18/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2255	2	2255	2	0.00
18/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2224	2	2224	2	0.00
18/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2286	2	2286	2	0.00
18/05/2017	R186 On 01-February-18			Bond Future	8.88	111.7841	8.8805	111.7841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3297	4	3297	4	0.00
18/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3331	4	3331	4	0.00
18/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3365	4	3365	4	0.00
18/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2786	3	2786	3	0.00
18/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2727	2	2727	2	0.00
18/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2757	2	2757	2	0.00
18/05/2017	R197 On 03-August-17			Bond Future	297.99	298.2669	297.9937	298.2669	2,350.00
18/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10066	10	10066	10	0.00
18/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10076	10	10076	10	0.00
18/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10056	10	10056	10	0.00
18/05/2017	R197 On 02-November-17			Bond Future	303.77	304.0560	303.7735	304.0560	0.00
18/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1386	1	1386	1	0.00
18/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1396	1	1396	1	0.00
18/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1376	1	1376	1	0.00
18/05/2017	R197 On 01-February-18			Bond Future	302.79	303.0783	302.7947	303.0783	0.00
18/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1125	1	1125	1	0.00
18/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1115	1	1115	1	0.00
18/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1135	1	1135	1	0.00
18/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 03-August-17			Bond Future	244.29	244.2389	244.2897	244.2389	30,577.00
18/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14070	14	14070	14	0.00
18/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14080	14	14080	14	0.00
18/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14060	14	14060	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R202 On 02-November-17			Bond Future	249.03	248.9795	249.0278	248.9795	0.00
18/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4862	5	4862	5	0.00
18/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4872	5	4872	5	0.00
18/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4882	5	4882	5	0.00
18/05/2017	R202 On 01-February-18			Bond Future	250.26	250.2083	250.2614	250.2083	0.00
18/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1201	1	1201	1	0.00
18/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1191	1	1191	1	0.00
18/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1181	1	1181	1	0.00
18/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R203 On 03-August-17			Bond Future	7.24	103.3566	7.2377	103.3566	0.00
18/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	253	0	253	0	0.00
18/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	252	0	252	0	0.00
18/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	251	0	251	0	0.00
18/05/2017	R204 On 03-August-17			Bond Future	7.44	101.8115	7.4403	101.8115	41,529.00
18/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	461	1	461	1	0.00
18/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	481	1	481	1	0.00
18/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	471	1	471	1	0.00
18/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	63	0	63	0	0.00
18/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	60	0	60	0	0.00
18/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	58	0	58	0	0.00
18/05/2017	R204 On 02-November-17			Bond Future	7.36	103.7595	7.3641	103.7595	0.00
18/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	452	1	452	1	0.00
18/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	434	0	434	0	0.00
18/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	443	0	443	0	0.00
18/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	35	0	35	0	0.00
18/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	34	0	34	0	0.00

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18/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	32	0	32	0	0.00
18/05/2017	R204 On 01-February-18			Bond Future	7.21	101.7410	7.2057	101.7410	0.00
18/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	285	0	285	0	0.00
18/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	295	0	295	0	0.00
18/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	290	0	290	0	0.00
18/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	245	0	245	0	0.00
18/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	241	0	241	0	0.00
18/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	248	0	248	0	0.00
18/05/2017	R207 On 03-August-17			Bond Future	7.53	99.9321	7.5267	99.9321	45,809.00
18/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1455	2	1455	2	51.00
18/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1867	2	1867	2	0.00
18/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1909	2	1909	2	0.00
18/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1888	2	1888	2	0.00
18/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	7	0	7	0	0.00
18/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	7	0	7	0	0.00
18/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	7	0	7	0	0.00
18/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	22	0	22	0	0.00
18/05/2017	R207 On 02-November-17			Bond Future	7.49	101.8441	7.4920	101.8441	0.00
18/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1187	1	1187	1	0.00
18/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1170	1	1170	1	0.00
18/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1154	1	1154	1	0.00
18/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	93	0	93	0	0.00
18/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	96	0	96	0	0.00
18/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	90	0	90	0	0.00
18/05/2017	R207 On 01-February-18			Bond Future	7.43	100.1865	7.4311	100.1865	0.00
18/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	747	1	747	1	0.00
18/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	757	1	757	1	0.00
18/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	768	1	768	1	0.00
18/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	441	0	441	0	0.00
18/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	434	0	434	0	0.00
18/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	448	0	448	0	0.00
18/05/2017	R208 On 03-August-17			Bond Future	7.67	99.6051	7.6700	99.6051	32,968.00
18/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1985	2	1985	2	0.00
18/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2040	2	2040	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2012	2	2012	2	0.00
18/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	72	0	72	0	0.00
18/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	69	0	69	0	0.00
18/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	66	0	66	0	0.00
18/05/2017	R208 On 02-November-17			Bond Future	7.66	98.1089	7.6636	98.1089	0.00
18/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1689	2	1689	2	0.00
18/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1735	2	1735	2	0.00
18/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1712	2	1712	2	0.00
18/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	204	0	204	0	0.00
18/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	198	0	198	0	0.00
18/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	209	0	209	0	0.00
18/05/2017	R208 On 01-February-18			Bond Future	7.64	100.0206	7.6448	100.0206	0.00
18/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1274	1	1274	1	0.00
18/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1242	1	1242	1	0.00
18/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1258	1	1258	1	0.00
18/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	741	1	741	1	0.00
18/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	731	1	731	1	0.00
18/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	720	1	720	1	0.00
18/05/2017	R209 On 03-August-17			Bond Future	9.57	74.0223	9.5660	74.0223	70,969.00
18/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1385	2	1385	2	0.00
18/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1356	2	1356	2	0.00
18/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1414	2	1414	2	0.00
18/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2238	2	2238	2	0.00
18/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2199	2	2199	2	0.00
18/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2278	2	2278	2	0.00
18/05/2017	R209 On 02-November-17			Bond Future	9.61	72.2887	9.6140	72.2887	476.00
18/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4165	4	4165	4	0.00
18/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2486	3	2486	3	0.00
18/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2423	3	2423	3	0.00
18/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	6846	7	6846	7	0.00
18/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	275	0	275	0	2,800.00
18/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1114	1	1114	1	4,100.00
18/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2455	3	2455	3	0.00
18/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1666	2	1666	2	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	716	1	716	1	1,300.00
18/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5381	5	5381	5	0.00
18/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2981	3	2981	3	0.00
18/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	3053	3	3053	3	0.00
18/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9882	10	9882	10	0.00
18/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	3017	3	3017	3	0.00
18/05/2017	R209 On 01-February-18			Bond Future	9.66	73.6972	9.6603	73.6972	0.00
18/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3554	4	3554	4	0.00
18/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3587	4	3587	4	0.00
18/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3621	4	3621	4	0.00
18/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3227	3	3227	3	0.00
18/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3164	3	3164	3	0.00
18/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3195	3	3195	3	0.00
18/05/2017	R210 On 03-August-17			Bond Future	187.52	187.4789	187.5175	187.4789	1,675.00
18/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8772	9	8772	9	0.00
18/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8762	9	8762	9	0.00
18/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8782	9	8782	9	0.00
18/05/2017	R210 On 02-November-17			Bond Future	188.75	188.7177	188.7544	188.7177	0.00
18/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3326	3	3326	3	0.00
18/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3336	3	3336	3	0.00
18/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3316	3	3316	3	0.00
18/05/2017	R210 On 01-February-18			Bond Future	192.53	192.4890	192.5293	192.4890	0.00
18/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	159	0	159	0	0.00
18/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	149	0	149	0	0.00
18/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	169	0	169	0	0.00
18/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
18/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R212 On 03-August-17			Bond Future	148.81	148.9743	148.8085	148.9743	4,858.00
18/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4532	4	4532	4	0.00
18/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4542	4	4542	4	0.00
18/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4552	4	4552	4	0.00
18/05/2017	R212 On 02-November-17			Bond Future	151.69	151.8658	151.6947	151.8658	0.00
18/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	705	1	705	1	0.00
18/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	725	1	725	1	0.00
18/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	715	1	715	1	0.00
18/05/2017	R212 On 01-February-18			Bond Future	152.67	152.8404	152.6683	152.8404	0.00
18/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2022	2	2022	2	0.00
18/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2032	2	2032	2	0.00
18/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2042	2	2042	2	0.00
18/05/2017	R213 On 03-August-17			Bond Future	9.29	86.1137	9.2947	86.1137	55,673.00
18/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	1838	2	1838	2	0.00
18/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	1909	2	1909	2	0.00
18/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	1873	2	1873	2	0.00
18/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1571	1	1571	1	0.00
18/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1541	1	1541	1	0.00
18/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1603	1	1603	1	0.00
18/05/2017	R213 On 02-November-17			Bond Future	9.34	84.2113	9.3434	84.2113	0.00
18/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2650	3	2650	3	0.00
18/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2584	3	2584	3	0.00
18/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2617	3	2617	3	0.00
18/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2606	2	2606	2	0.00
18/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2573	2	2573	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2541	2	2541	2	0.00
18/05/2017	R213 On 01-February-18			Bond Future	9.39	85.8522	9.3912	85.8522	0.00
18/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3370	4	3370	4	0.00
18/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3337	4	3337	4	0.00
18/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3304	4	3304	4	0.00
18/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3150	3	3150	3	0.00
18/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3119	3	3119	3	0.00
18/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3182	3	3182	3	0.00
18/05/2017	R214 On 03-August-17			Bond Future	9.73	73.6251	9.7318	73.6251	35,526.00
18/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1187	1	1187	1	0.00
18/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1241	1	1241	1	0.00
18/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1214	1	1214	1	0.00
18/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2752	2	2752	2	0.00
18/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2662	2	2662	2	0.00
18/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2707	2	2707	2	0.00
18/05/2017	R214 On 02-November-17			Bond Future	9.78	71.7373	9.7826	71.7373	0.00
18/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2247	2	2247	2	0.00
18/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2307	3	2307	3	0.00
18/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2277	3	2277	3	0.00
18/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3620	3	3620	3	0.00
18/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3580	3	3580	3	0.00
18/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3661	3	3661	3	0.00
18/05/2017	R214 On 01-February-18			Bond Future	9.83	73.1351	9.8327	73.1351	0.00
18/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3552	4	3552	4	0.00
18/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3621	4	3621	4	0.00
18/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3587	4	3587	4	0.00
18/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3639	3	3639	3	0.00
18/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3605	3	3605	3	0.00
18/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3572	3	3572	3	0.00
18/05/2017	R248 On 03-August-17			Bond Future	9.83	93.9113	9.8344	93.9113	69,161.00
18/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1479	2	1479	2	0.00
18/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1447	2	1447	2	0.00
18/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1511	2	1511	2	0.00
18/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3785	3	3785	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
18/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3844	4	3844	4	0.00
18/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3903	4	3903	4	0.00
18/05/2017	R248 On 02-November-17			Bond Future	9.89	91.2705	9.8884	91.2705	226.00
18/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	2780	3	2780	3	0.00
18/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	2854	3	2854	3	0.00
18/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	2817	3	2817	3	0.00
18/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4975	5	4975	5	0.00
18/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4922	5	4922	5	0.00
18/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4868	5	4868	5	0.00
18/05/2017	R248 On 01-February-18			Bond Future	9.94	93.0490	9.9418	93.0490	0.00
18/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4460	5	4460	5	0.00
18/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4502	5	4502	5	0.00
18/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4544	5	4544	5	0.00
18/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4861	5	4861	5	0.00
18/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4816	5	4816	5	0.00
18/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4905	5	4905	5	0.00