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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
23/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	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
23/05/2017	2025 On 03-August-17			Bond Future	129.21	129.1787	129.2054	129.1787	2,414.00
23/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4755	5	4755	5	0.00
23/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4775	5	4775	5	0.00
23/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4765	5	4765	5	0.00
23/05/2017	2025 On 02-November-17			Bond Future	131.71	131.6848	131.7124	131.6848	0.00
23/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1258	1	1258	1	0.00
23/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1268	1	1268	1	0.00
23/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1248	1	1248	1	0.00
23/05/2017	2025 On 01-February-18			Bond Future	132.99	132.9644	132.9912	132.9644	0.00
23/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	899	1	899	1	0.00
23/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	889	1	889	1	0.00
23/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	909	1	909	1	0.00
23/05/2017	2029 On 01-February-18			Bond Future	104.18	104.1595	104.1802	104.1595	0.00
23/05/2017	2030 On 03-August-17			Bond Future	9.07	91.9206	9.0687	91.9206	32,213.00
23/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1798	1	1798	1	0.00
23/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1866	2	1866	2	0.00
23/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1934	2	1934	2	0.00
23/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 02-November-17			Bond Future	9.11	93.6790	9.1094	93.6790	0.00
23/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1635	1	1635	1	0.00
23/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1702	1	1702	1	0.00
23/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1568	1	1568	1	0.00
23/05/2017	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
23/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 01-February-18			Bond Future	9.15	91.4999	9.1483	91.4999	0.00
23/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1553	1	1553	1	0.00
23/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1487	1	1487	1	0.00
23/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1619	1	1619	1	0.00
23/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
23/05/2017	2032 On 03-August-17			Bond Future	9.22	94.7566	9.2224	94.7566	26,671.00
23/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2829	3	2829	3	0.00
23/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2736	2	2736	2	0.00
23/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2782	3	2782	3	0.00
23/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1143	1	1143	1	0.00
23/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1196	1	1196	1	0.00
23/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1169	1	1169	1	0.00
23/05/2017	2032 On 02-November-17			Bond Future	9.27	92.4114	9.2676	92.4114	0.00
23/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3732	3	3732	3	0.00
23/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3775	4	3775	4	0.00
23/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3817	4	3817	4	0.00
23/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2147	2	2147	2	0.00
23/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2177	2	2177	2	0.00
23/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2118	2	2118	2	0.00
23/05/2017	2032 On 01-February-18			Bond Future	9.31	94.2127	9.3109	94.2127	0.00
23/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4556	4	4556	4	0.00
23/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4598	4	4598	4	0.00
23/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4640	4	4640	4	0.00
23/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2801	3	2801	3	0.00
23/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2772	3	2772	3	0.00
23/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2830	3	2830	3	0.00
23/05/2017	2033 On 03-August-17			Bond Future	106.20	106.1793	106.2010	106.1793	6,134.00
23/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/05/2017	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
23/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6919	7	6919	7	0.00
23/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6929	7	6929	7	0.00
23/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6939	7	6939	7	0.00
23/05/2017	2033 On 02-November-17			Bond Future	107.18	107.1624	107.1848	107.1624	0.00
23/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2895	3	2895	3	0.00
23/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2905	3	2905	3	0.00
23/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2885	3	2885	3	0.00
23/05/2017	2033 On 01-February-18			Bond Future	109.33	109.3040	109.3258	109.3040	0.00
23/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	314	0	314	0	0.00
23/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	334	0	334	0	0.00
23/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	324	0	324	0	0.00
23/05/2017	2037 On 03-August-17			Bond Future	9.50	90.9375	9.5025	90.9375	57,059.00
23/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2453	2	2453	2	0.00
23/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2409	2	2409	2	0.00
23/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2365	2	2365	2	0.00
23/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	1858	2	1858	2	0.00
23/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	1821	2	1821	2	0.00
23/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	1895	2	1895	2	0.00
23/05/2017	2037 On 02-November-17			Bond Future	9.55	92.6772	9.5484	92.6772	233.00
23/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3776	4	3776	4	0.00
23/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3819	4	3819	4	0.00
23/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3733	4	3733	4	0.00
23/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	2841	3	2841	3	0.00
23/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	2878	3	2878	3	0.00
23/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	2914	3	2914	3	0.00
23/05/2017	2037 On 01-February-18			Bond Future	9.59	90.2281	9.5930	90.2281	0.00
23/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	5103	5	5103	5	0.00
23/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5148	5	5148	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
23/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	5058	5	5058	5	0.00
23/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3310	4	3310	4	0.00
23/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3277	3	3277	3	0.00
23/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3343	4	3343	4	0.00
23/05/2017	2038 On 03-August-17			Bond Future	130.26	130.4476	130.2595	130.4476	22,459.00
23/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10911	11	10911	11	0.00
23/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10901	11	10901	11	0.00
23/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10921	11	10921	11	0.00
23/05/2017	2038 On 02-November-17			Bond Future	132.79	132.9783	132.7870	132.9783	0.00
23/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	4033	4	4033	4	0.00
23/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	4013	4	4013	4	0.00
23/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	4023	4	4023	4	0.00
23/05/2017	2038 On 01-February-18			Bond Future	133.92	134.1146	133.9183	134.1146	0.00
23/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	3012	3	3012	3	0.00
23/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	3022	3	3022	3	0.00
23/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	3032	3	3032	3	0.00
23/05/2017	2040 On 03-August-17			Bond Future	9.59	94.3081	9.5932	94.3081	13,856.00
23/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2483	2	2483	2	0.00
23/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2438	2	2438	2	0.00
23/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2393	2	2393	2	0.00
23/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2204	2	2204	2	0.00
23/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2247	2	2247	2	0.00
23/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2162	2	2162	2	0.00
23/05/2017	2040 On 02-November-17			Bond Future	9.64	96.1122	9.6402	96.1122	0.00
23/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3674	3	3674	3	0.00

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23/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3717	3	3717	3	0.00
23/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3630	3	3630	3	0.00
23/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3459	4	3459	4	0.00
23/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3502	4	3502	4	0.00
23/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3545	4	3545	4	0.00
23/05/2017	2040 On 01-February-18			Bond Future	9.69	93.4798	9.6860	93.4798	0.00
23/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5360	5	5360	5	0.00
23/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5454	5	5454	5	0.00
23/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5407	5	5407	5	0.00
23/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	3802	4	3802	4	0.00
23/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3766	4	3766	4	0.00
23/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3729	4	3729	4	0.00
23/05/2017	2044 On 03-August-17			Bond Future	9.66	91.1049	9.6579	91.1049	22,344.00
23/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2234	2	2234	2	0.00
23/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2191	2	2191	2	0.00
23/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2277	2	2277	2	0.00
23/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2526	3	2526	3	0.00
23/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2480	3	2480	3	0.00
23/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2434	3	2434	3	0.00
23/05/2017	2044 On 02-November-17			Bond Future	9.70	92.8477	9.7046	92.8477	200.00
23/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3460	3	3460	3	0.00
23/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3545	3	3545	3	0.00
23/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3503	3	3503	3	0.00
23/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	3850	4	3850	4	0.00
23/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	3805	4	3805	4	0.00
23/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	3760	4	3760	4	0.00
23/05/2017	2044 On 01-February-18			Bond Future	9.75	90.2769	9.7501	90.2769	0.00
23/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5223	5	5223	5	0.00
23/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5269	5	5269	5	0.00
23/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5178	5	5178	5	0.00
23/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	3944	4	3944	4	0.00
23/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	3905	4	3905	4	0.00
23/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	3983	4	3983	4	0.00
23/05/2017	2046 On 03-August-17			Bond Future	127.28	127.6476	127.2826	127.6476	22,790.00

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23/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13907	14	13907	14	0.00
23/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13887	14	13887	14	0.00
23/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13897	14	13897	14	0.00
23/05/2017	2046 On 02-November-17			Bond Future	128.17	128.5408	128.1691	128.5408	0.00
23/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	8141	8	8141	8	0.00
23/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	8151	8	8151	8	0.00
23/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	8131	8	8131	8	0.00
23/05/2017	2046 On 01-February-18			Bond Future	130.73	131.1097	130.7290	131.1097	0.00
23/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	2171	2	2171	2	0.00
23/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	2181	2	2181	2	0.00
23/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	2191	2	2191	2	0.00
23/05/2017	2050 On 03-August-17			Bond Future	135.05	135.3330	135.0525	135.3330	26,079.00
23/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	14177	14	14177	14	0.00
23/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	14187	14	14187	14	0.00
23/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	14167	14	14167	14	0.00
23/05/2017	2050 On 02-November-17			Bond Future	137.67	137.9585	137.6731	137.9585	0.00
23/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6977	7	6977	7	0.00
23/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6987	7	6987	7	0.00
23/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6997	7	6997	7	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
23/05/2017	2050 On 01-February-18			Bond Future	138.73	139.0237	138.7310	139.0237	0.00
23/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1509	1	1509	1	0.00
23/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1519	1	1519	1	0.00
23/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1499	1	1499	1	0.00
23/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	AL37 On 03-August-17			Index Future	546.54	545.9440	546.5390	545.9440	0.00
23/05/2017	AL37 On 02-November-17			Index Future	557.00	556.3890	556.9970	556.3890	0.00
23/05/2017	AL37 On 01-February-18			Index Future	567.85	567.2350	567.8510	567.2350	0.00
23/05/2017	AL7T On 03-August-17			Index Future	629.81	627.9100	629.8050	627.9100	0.00
23/05/2017	AL7T On 02-November-17			Index Future	641.86	639.9230	641.8560	639.9230	0.00
23/05/2017	AL7T On 01-February-18			Index Future	654.36	652.3970	654.3640	652.3970	0.00
23/05/2017	ALBI On 03-August-17			Index Future	569.71	567.7330	569.7130	567.7330	600.00
23/05/2017	ALBI On 02-November-17			Index Future	580.62	578.5950	580.6150	578.5950	0.00
23/05/2017	ALBI On 01-February-18			Index Future	591.93	589.8730	591.9290	589.8730	0.00
23/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	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
23/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2017	EL28 On 03-August-17			Bond Future	128.61	128.5838	128.6127	128.5838	0.00
23/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6557	7	6557	7	0.00
23/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6547	7	6547	7	0.00
23/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6567	7	6567	7	0.00
23/05/2017	EL28 On 02-November-17			Bond Future	129.36	129.3346	129.3643	129.3346	0.00
23/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4506	5	4506	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
23/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4516	5	4516	5	0.00
23/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4526	5	4526	5	0.00
23/05/2017	EL28 On 01-February-18			Bond Future	131.95	131.9195	131.9484	131.9195	0.00
23/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	342	0	342	0	0.00
23/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	362	0	362	0	0.00
23/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	352	0	352	0	0.00
23/05/2017	ES33 On 03-August-17			Bond Future	10.59	78.9708	10.5935	78.9708	9,466.00
23/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	400	1	400	1	0.00
23/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	336	1	336	1	0.00
23/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	273	1	273	1	0.00
23/05/2017	ES33 On 02-November-17			Bond Future	10.68	76.6898	10.6802	76.6898	0.00
23/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	63	0	63	0	0.00
23/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1	0	1	0	0.00
23/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	125	0	125	0	0.00
23/05/2017	ES33 On 01-February-18			Bond Future	10.77	78.1846	10.7685	78.1846	0.00
23/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1330	1	1330	1	0.00
23/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1389	1	1389	1	0.00
23/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1449	1	1449	1	0.00
23/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
23/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
23/05/2017	ES42 On 03-August-17			Bond Future	10.82	82.1548	10.8244	82.1548	7,957.00
23/05/2017	ES42 On 02-November-17			Bond Future	10.91	79.4648	10.9111	79.4648	0.00
23/05/2017	ES42 On 01-February-18			Bond Future	11.00	81.0137	10.9965	81.0137	0.00
23/05/2017	GOVI On 03-August-17			GOVI	568.03	566.0790	568.0300	566.0790	403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	69300	5	69300	5	0.00
23/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	69200	5	69200	5	0.00
23/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	69400	5	69400	5	0.00
23/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 02-November-17			GOVI	578.90	576.9090	578.8990	576.9090	0.00
23/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	64590	4	64590	4	0.00
23/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	64490	4	64490	4	0.00
23/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	64390	4	64390	4	0.00
23/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 01-February-18			GOVI	590.18	588.1550	590.1790	588.1550	0.00
23/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	91490	7	91490	7	0.00
23/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	91590	7	91590	7	0.00
23/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	91390	7	91390	7	0.00
23/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
23/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
23/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2017	IGOV On 03-August-17			Index Future	250.49	250.6510	250.4860	250.6510	1,296.00
23/05/2017	IGOV On 02-November-17			Index Future	255.35	255.5130	255.3460	255.5130	0.00
23/05/2017	IGOV On 01-February-18			Index Future	260.45	260.6190	260.4460	260.6190	0.00
23/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
23/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
23/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
23/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6117	99.6107	99.6117	0.00
23/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8061	99.8010	99.8061	0.00
23/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7544	99.7471	99.7544	0.00
23/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9348	99.9179	99.9348	0.00
23/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8353	99.8310	99.8353	0.00
23/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0319	99.0235	99.0319	0.00
23/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.6224	98.6059	98.6224	0.00

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23/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.53	98.5601	98.5349	98.5601	0.00
23/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9500	98.9200	98.9500	0.00
23/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3553	99.3143	99.3553	0.00
23/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.71	99.7656	99.7108	99.7656	0.00
23/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.37	96.4617	96.3719	96.4617	0.00
23/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.60	95.6981	95.5983	95.6981	0.00
23/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.80	94.9118	94.8024	94.9118	0.00
23/05/2017	IS05 On 21-September-21			Interest Rate Swap	94.98	95.0998	94.9789	95.0998	0.00
23/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.16	97.2943	97.1631	97.2943	51.00
23/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.30	97.4388	97.2966	97.4388	0.00
23/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.49	98.6417	98.4875	98.6417	0.00
23/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.22	95.4998	95.2238	95.4998	0.00
23/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.22	92.5210	92.2205	92.5210	0.00
23/05/2017	IS10 On 15-June-26			Interest Rate Swap	90.96	91.2744	90.9593	91.2744	0.00
23/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.09	93.4093	93.0906	93.4093	0.00
23/05/2017	IS10 On 21-December-26			Interest Rate Swap	96.84	97.1516	96.8361	97.1516	0.00
23/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.40	95.7224	95.4021	95.7224	0.00
23/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.45	97.7692	97.4488	97.7692	0.00
23/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
23/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
23/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
23/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
23/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
23/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
23/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	1,500.00
23/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	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
23/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/05/2017	R023 On 03-August-17			Bond Future	7.98	102.2183	7.9819	102.2183	32,301.00
23/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2765	3	2765	3	0.00
23/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2838	3	2838	3	0.00
23/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2801	3	2801	3	0.00
23/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	178	0	178	0	0.00
23/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	172	0	172	0	0.00
23/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	167	0	167	0	0.00
23/05/2017	R023 On 02-November-17			Bond Future	8.00	100.2434	7.9973	100.2434	0.00
23/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2792	3	2792	3	0.00
23/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2824	3	2824	3	0.00
23/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2857	3	2857	3	0.00
23/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	435	0	435	0	0.00
23/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	426	0	426	0	0.00
23/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	444	0	444	0	0.00
23/05/2017	R023 On 01-February-18			Bond Future	8.01	102.1973	8.0077	102.1973	0.00
23/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2385	2	2385	2	0.00
23/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2411	2	2411	2	0.00
23/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2359	2	2359	2	0.00
23/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1124	1	1124	1	0.00
23/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1109	1	1109	1	0.00
23/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1138	1	1138	1	0.00
23/05/2017	R035 On 03-August-17			Bond Future	9.40	98.9448	9.4036	98.9448	9,951.00
23/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	788	0	788	0	0.00
23/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	869	0	869	0	0.00
23/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	950	1	950	1	0.00
23/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 02-November-17			Bond Future	9.45	96.3367	9.4523	96.3367	0.00
23/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	1189	1	1189	1	0.00
23/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	1110	1	1110	1	0.00
23/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	1269	1	1269	1	0.00
23/05/2017	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
23/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 01-February-18			Bond Future	9.50	98.2146	9.5004	98.2146	0.00
23/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1818	1	1818	1	0.00
23/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1974	2	1974	2	0.00
23/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1896	1	1896	1	0.00
23/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R186 On 03-August-17			Bond Future	8.59	113.1234	8.5899	113.1234	92,284.00
23/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2865	3	2865	3	0.00
23/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	6144	6	6144	6	0.00
23/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5265	5	5265	5	0.00
23/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	3008	3	3008	3	0.00
23/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2912	3	2912	3	0.00
23/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3354	3	3354	3	0.00
23/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2632	2	2632	2	0.00
23/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2960	3	2960	3	0.00
23/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	766	1	766	1	1,050.00
23/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	132	0	132	0	6,500.00
23/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	214	0	214	0	750.00
23/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	747	1	747	1	0.00
23/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	590	1	590	1	2,604.00
23/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	710	1	710	1	0.00
23/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	869	1	869	1	750.00
23/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	728	1	728	1	0.00
23/05/2017	R186 On 02-November-17			Bond Future	8.62	115.2876	8.6237	115.2876	4.00
23/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3338	3	3338	3	0.00
23/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3420	3	3420	3	0.00
23/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3379	3	3379	3	0.00
23/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1612	2	1612	2	0.00
23/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1588	2	1588	2	0.00
23/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1637	2	1637	2	0.00
23/05/2017	R186 On 01-February-18			Bond Future	8.65	112.2318	8.6545	112.2318	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
23/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	4117	4	4117	4	0.00
23/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	4156	4	4156	4	0.00
23/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4195	4	4195	4	0.00
23/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2138	2	2138	2	0.00
23/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2089	2	2089	2	0.00
23/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2113	2	2113	2	0.00
23/05/2017	R197 On 03-August-17			Bond Future	297.84	297.7804	297.8426	297.7804	2,350.00
23/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10217	10	10217	10	0.00
23/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10227	10	10227	10	0.00
23/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10207	10	10207	10	0.00
23/05/2017	R197 On 02-November-17			Bond Future	303.62	303.5574	303.6217	303.5574	0.00
23/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1538	2	1538	2	0.00
23/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1548	2	1548	2	0.00
23/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1528	2	1528	2	0.00
23/05/2017	R197 On 01-February-18			Bond Future	302.63	302.5701	302.6324	302.5701	0.00
23/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	962	1	962	1	0.00
23/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	952	1	952	1	0.00
23/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	972	1	972	1	0.00
23/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 03-August-17			Bond Future	242.55	242.8173	242.5549	242.8173	30,577.00
23/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	15805	16	15805	16	0.00
23/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	15815	16	15815	16	0.00
23/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	15795	16	15795	16	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
23/05/2017	R202 On 02-November-17			Bond Future	247.26	247.5278	247.2614	247.5278	0.00
23/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6629	6	6629	6	0.00
23/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6639	6	6639	6	0.00
23/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6649	6	6649	6	0.00
23/05/2017	R202 On 01-February-18			Bond Future	248.45	248.7279	248.4533	248.7279	0.00
23/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	617	0	617	0	0.00
23/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	627	0	627	0	0.00
23/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	607	0	607	0	0.00
23/05/2017	R203 On 03-August-17			Bond Future	7.06	103.3612	7.0607	103.3612	0.00
23/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	235	0	235	0	0.00
23/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	233	0	233	0	0.00
23/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	232	0	232	0	0.00
23/05/2017	R204 On 03-August-17			Bond Future	7.30	101.8906	7.3036	101.8906	41,529.00
23/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	603	1	603	1	0.00
23/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	626	1	626	1	0.00
23/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	615	1	615	1	0.00
23/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	30	0	30	0	0.00
23/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	28	0	28	0	0.00
23/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	27	0	27	0	0.00
23/05/2017	R204 On 02-November-17			Bond Future	7.19	103.8399	7.1947	103.8399	0.00
23/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	612	1	612	1	0.00
23/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	592	1	592	1	0.00
23/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	602	1	602	1	0.00
23/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	13	0	13	0	0.00
23/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	13	0	13	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
23/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	12	0	12	0	0.00
23/05/2017	R204 On 01-February-18			Bond Future	6.99	101.8237	6.9874	101.8237	0.00
23/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	388	0	388	0	0.00
23/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	400	0	400	0	0.00
23/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	394	0	394	0	0.00
23/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	166	0	166	0	0.00
23/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	163	0	163	0	0.00
23/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	169	0	169	0	0.00
23/05/2017	R207 On 03-August-17			Bond Future	7.37	100.1570	7.3691	100.1570	45,633.00
23/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1784	2	1784	2	51.00
23/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2206	2	2206	2	0.00
23/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2248	2	2248	2	0.00
23/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2227	2	2227	2	0.00
23/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	2	0	2	0	0.00
23/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	2	0	2	0	0.00
23/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	2	0	2	0	0.00
23/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	7	0	7	0	0.00
23/05/2017	R207 On 02-November-17			Bond Future	7.31	102.0731	7.3148	102.0731	0.00
23/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1493	1	1493	1	0.00
23/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1475	1	1475	1	0.00
23/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1457	1	1457	1	0.00
23/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	46	0	46	0	0.00
23/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	48	0	48	0	0.00
23/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	45	0	45	0	0.00
23/05/2017	R207 On 01-February-18			Bond Future	7.23	100.4206	7.2300	100.4206	0.00
23/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	967	1	967	1	0.00
23/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	979	1	979	1	0.00
23/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	991	1	991	1	0.00
23/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	305	0	305	0	0.00
23/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	300	0	300	0	0.00
23/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	311	0	311	0	0.00
23/05/2017	R208 On 03-August-17			Bond Future	7.51	99.9152	7.5110	99.9152	32,968.00
23/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2434	2	2434	2	0.00
23/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2491	2	2491	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
23/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2462	2	2462	2	0.00
23/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	30	0	30	0	0.00
23/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	28	0	28	0	0.00
23/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	27	0	27	0	0.00
23/05/2017	R208 On 02-November-17			Bond Future	7.49	98.4247	7.4911	98.4247	0.00
23/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	2100	2	2100	2	0.00
23/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	2150	2	2150	2	0.00
23/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	2125	2	2125	2	0.00
23/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	116	0	116	0	0.00
23/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	112	0	112	0	0.00
23/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	119	0	119	0	0.00
23/05/2017	R208 On 01-February-18			Bond Future	7.46	100.3432	7.4575	100.3432	0.00
23/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1589	2	1589	2	0.00
23/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1552	1	1552	1	0.00
23/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1570	2	1570	2	0.00
23/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	542	1	542	1	0.00
23/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	534	1	534	1	0.00
23/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	525	1	525	1	0.00
23/05/2017	R209 On 03-August-17			Bond Future	9.37	74.5897	9.3702	74.5897	71,259.00
23/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1986	2	1986	2	0.00
23/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1949	2	1949	2	0.00
23/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	2024	2	2024	2	0.00
23/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1507	2	1507	2	0.00
23/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1476	2	1476	2	0.00
23/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1538	2	1538	2	0.00
23/05/2017	R209 On 02-November-17			Bond Future	9.41	72.8667	9.4125	72.8667	476.00
23/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	5074	5	5074	5	0.00
23/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3165	3	3165	3	0.00
23/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	3092	3	3092	3	0.00
23/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7975	8	7975	8	0.00
23/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	406	0	406	0	2,800.00
23/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1509	1	1509	1	4,100.00
23/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	3128	3	3128	3	0.00
23/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1215	1	1215	1	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
23/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	485	1	485	1	1,300.00
23/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4416	5	4416	5	0.00
23/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2301	2	2301	2	0.00
23/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2362	3	2362	3	0.00
23/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8653	9	8653	9	0.00
23/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2331	3	2331	3	0.00
23/05/2017	R209 On 01-February-18			Bond Future	9.45	74.2869	9.4532	74.2869	0.00
23/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4311	4	4311	4	0.00
23/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4349	4	4349	4	0.00
23/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4387	4	4387	4	0.00
23/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2600	3	2600	3	0.00
23/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2545	3	2545	3	0.00
23/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2572	3	2572	3	0.00
23/05/2017	R210 On 03-August-17			Bond Future	187.28	187.2402	187.2786	187.2402	1,675.00
23/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	9011	9	9011	9	0.00
23/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	9001	9	9001	9	0.00
23/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	9021	9	9021	9	0.00
23/05/2017	R210 On 02-November-17			Bond Future	188.51	188.4725	188.5123	188.4725	0.00
23/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3568	4	3568	4	0.00
23/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3578	4	3578	4	0.00
23/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3558	4	3558	4	0.00
23/05/2017	R210 On 01-February-18			Bond Future	192.28	192.2393	192.2776	192.2393	0.00
23/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	82	0	82	0	0.00
23/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	102	0	102	0	0.00
23/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	92	0	92	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
23/05/2017	R212 On 03-August-17			Bond Future	148.97	148.9347	148.9657	148.9347	4,858.00
23/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4374	4	4374	4	0.00
23/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4384	4	4384	4	0.00
23/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4394	4	4394	4	0.00
23/05/2017	R212 On 02-November-17			Bond Future	151.86	151.8240	151.8561	151.8240	0.00
23/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	544	1	544	1	0.00
23/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	564	1	564	1	0.00
23/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	554	1	554	1	0.00
23/05/2017	R212 On 01-February-18			Bond Future	152.83	152.7981	152.8291	152.7981	0.00
23/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1861	2	1861	2	0.00
23/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1871	2	1871	2	0.00
23/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1881	2	1881	2	0.00
23/05/2017	R213 On 03-August-17			Bond Future	9.10	86.5386	9.0984	86.5386	55,673.00
23/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2568	2	2568	2	0.00
23/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2655	2	2655	2	0.00
23/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2611	2	2611	2	0.00
23/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	985	1	985	1	0.00
23/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	963	1	963	1	0.00
23/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1008	1	1008	1	0.00
23/05/2017	R213 On 02-November-17			Bond Future	9.14	84.6441	9.1407	84.6441	0.00
23/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3372	3	3372	3	0.00
23/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3295	3	3295	3	0.00
23/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3334	3	3334	3	0.00
23/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	1967	2	1967	2	0.00
23/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	1940	2	1940	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
23/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1913	2	1913	2	0.00
23/05/2017	R213 On 01-February-18			Bond Future	9.18	86.2939	9.1820	86.2939	0.00
23/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4116	4	4116	4	0.00
23/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	4079	4	4079	4	0.00
23/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	4041	4	4041	4	0.00
23/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2516	3	2516	3	0.00
23/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2488	3	2488	3	0.00
23/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2543	3	2543	3	0.00
23/05/2017	R214 On 03-August-17			Bond Future	9.53	74.2121	9.5309	74.2121	35,526.00
23/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1748	2	1748	2	0.00
23/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1819	2	1819	2	0.00
23/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1783	2	1783	2	0.00
23/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	1898	2	1898	2	0.00
23/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	1825	2	1825	2	0.00
23/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	1861	2	1861	2	0.00
23/05/2017	R214 On 02-November-17			Bond Future	9.58	72.3353	9.5760	72.3353	0.00
23/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2899	3	2899	3	0.00
23/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2970	3	2970	3	0.00
23/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2935	3	2935	3	0.00
23/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	2835	3	2835	3	0.00
23/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2800	3	2800	3	0.00
23/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	2871	3	2871	3	0.00
23/05/2017	R214 On 01-February-18			Bond Future	9.62	73.7453	9.6203	73.7453	0.00
23/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4330	4	4330	4	0.00
23/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4408	4	4408	4	0.00
23/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4369	4	4369	4	0.00
23/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	2947	3	2947	3	0.00
23/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	2918	3	2918	3	0.00
23/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	2889	3	2889	3	0.00
23/05/2017	R248 On 03-August-17			Bond Future	9.63	94.7454	9.6281	94.7454	69,161.00
23/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2170	2	2170	2	0.00
23/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2128	2	2128	2	0.00
23/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2213	2	2213	2	0.00
23/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2651	3	2651	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
23/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2700	3	2700	3	0.00
23/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2749	3	2749	3	0.00
23/05/2017	R248 On 02-November-17			Bond Future	9.68	92.1204	9.6760	92.1204	226.00
23/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3599	3	3599	3	0.00
23/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3686	3	3686	3	0.00
23/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3642	3	3642	3	0.00
23/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	3922	4	3922	4	0.00
23/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	3876	4	3876	4	0.00
23/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	3830	4	3830	4	0.00
23/05/2017	R248 On 01-February-18			Bond Future	9.72	93.9159	9.7232	93.9159	0.00
23/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5449	5	5449	5	0.00
23/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5496	5	5496	5	0.00
23/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5543	5	5543	5	0.00
23/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	3948	4	3948	4	0.00
23/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	3909	4	3909	4	0.00
23/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	3987	4	3987	4	0.00