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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
25/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	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
25/05/2017	2025 On 03-August-17			Bond Future	129.31	129.2864	129.3131	129.2864	2,414.00
25/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4647	5	4647	5	0.00
25/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4667	5	4667	5	0.00
25/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4657	5	4657	5	0.00
25/05/2017	2025 On 02-November-17			Bond Future	131.82	131.7939	131.8206	131.7939	0.00
25/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1149	1	1149	1	0.00
25/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1159	1	1159	1	0.00
25/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1139	1	1139	1	0.00
25/05/2017	2025 On 01-February-18			Bond Future	133.10	133.0722	133.0990	133.0722	0.00
25/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	791	1	791	1	0.00
25/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	781	1	781	1	0.00
25/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	801	1	801	1	0.00
25/05/2017	2029 On 01-February-18			Bond Future	104.04	104.2431	104.0435	104.2431	0.00
25/05/2017	2030 On 03-August-17			Bond Future	9.03	92.7968	9.0255	92.7968	32,213.00
25/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	2100	2	2100	2	0.00
25/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	2168	2	2168	2	0.00
25/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	2236	2	2236	2	0.00
25/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 02-November-17			Bond Future	9.06	94.5720	9.0649	94.5720	0.00
25/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1942	2	1942	2	0.00
25/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	2009	2	2009	2	0.00
25/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1875	2	1875	2	0.00
25/05/2017	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
25/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 01-February-18			Bond Future	9.10	92.4094	9.1022	92.4094	0.00
25/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1866	2	1866	2	0.00
25/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1800	2	1800	2	0.00
25/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1932	2	1932	2	0.00
25/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
25/05/2017	2032 On 03-August-17			Bond Future	9.17	95.7350	9.1743	95.7350	26,671.00
25/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2962	3	2962	3	0.00
25/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	3060	3	3060	3	0.00
25/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	3011	3	3011	3	0.00
25/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1012	1	1012	1	0.00
25/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1060	1	1060	1	0.00
25/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1036	1	1036	1	0.00
25/05/2017	2032 On 02-November-17			Bond Future	9.22	93.4085	9.2180	93.4085	0.00
25/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3916	4	3916	4	0.00
25/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3960	4	3960	4	0.00
25/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	4005	4	4005	4	0.00
25/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	1964	2	1964	2	0.00
25/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	1992	2	1992	2	0.00
25/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	1936	2	1936	2	0.00
25/05/2017	2032 On 01-February-18			Bond Future	9.26	95.2283	9.2597	95.2283	0.00
25/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4802	5	4802	5	0.00
25/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4845	5	4845	5	0.00
25/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4888	5	4888	5	0.00
25/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2672	3	2672	3	0.00
25/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2644	3	2644	3	0.00
25/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2700	3	2700	3	0.00
25/05/2017	2033 On 03-August-17			Bond Future	106.29	106.2671	106.2887	106.2671	6,134.00
25/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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25/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6831	7	6831	7	0.00
25/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6841	7	6841	7	0.00
25/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6851	7	6851	7	0.00
25/05/2017	2033 On 02-November-17			Bond Future	107.27	107.2512	107.2730	107.2512	0.00
25/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2807	3	2807	3	0.00
25/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2817	3	2817	3	0.00
25/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2797	3	2797	3	0.00
25/05/2017	2033 On 01-February-18			Bond Future	109.41	109.3918	109.4136	109.3918	0.00
25/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	226	0	226	0	0.00
25/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	246	0	246	0	0.00
25/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	236	0	236	0	0.00
25/05/2017	2037 On 03-August-17			Bond Future	9.47	91.9230	9.4745	91.9230	57,059.00
25/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2571	3	2571	3	0.00
25/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2524	3	2524	3	0.00
25/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2479	3	2479	3	0.00
25/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	1744	2	1744	2	0.00
25/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	1709	2	1709	2	0.00
25/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	1780	2	1780	2	0.00
25/05/2017	2037 On 02-November-17			Bond Future	9.52	93.6815	9.5197	93.6815	233.00
25/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3873	4	3873	4	0.00
25/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3829	4	3829	4	0.00
25/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3917	4	3917	4	0.00
25/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	2706	3	2706	3	0.00
25/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	2742	3	2742	3	0.00
25/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	2778	3	2778	3	0.00
25/05/2017	2037 On 01-February-18			Bond Future	9.56	91.2512	9.5635	91.2512	0.00
25/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	5211	5	5211	5	0.00
25/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	5165	5	5165	5	0.00

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25/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5257	5	5257	5	0.00
25/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3180	3	3180	3	0.00
25/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3148	3	3148	3	0.00
25/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3212	3	3212	3	0.00
25/05/2017	2038 On 03-August-17			Bond Future	130.37	130.3413	130.3683	130.3413	22,459.00
25/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10802	11	10802	11	0.00
25/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10792	11	10792	11	0.00
25/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10812	11	10812	11	0.00
25/05/2017	2038 On 02-November-17			Bond Future	132.90	132.8692	132.8963	132.8692	0.00
25/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3904	4	3904	4	0.00
25/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3924	4	3924	4	0.00
25/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3914	4	3914	4	0.00
25/05/2017	2038 On 01-February-18			Bond Future	134.03	134.0001	134.0271	134.0001	0.00
25/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2903	3	2903	3	0.00
25/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2913	3	2913	3	0.00
25/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2923	3	2923	3	0.00
25/05/2017	2040 On 03-August-17			Bond Future	9.57	95.3158	9.5653	95.3158	13,856.00
25/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2577	3	2577	3	0.00
25/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2531	3	2531	3	0.00
25/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2484	3	2484	3	0.00
25/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2052	2	2052	2	0.00
25/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2093	2	2093	2	0.00
25/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2011	2	2011	2	0.00
25/05/2017	2040 On 02-November-17			Bond Future	9.61	97.1392	9.6114	97.1392	0.00
25/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3810	4	3810	4	0.00

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25/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3854	4	3854	4	0.00
25/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3765	4	3765	4	0.00
25/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3347	3	3347	3	0.00
25/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3389	3	3389	3	0.00
25/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3430	3	3430	3	0.00
25/05/2017	2040 On 01-February-18			Bond Future	9.66	94.5260	9.6564	94.5260	0.00
25/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5476	6	5476	6	0.00
25/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5572	6	5572	6	0.00
25/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5524	6	5524	6	0.00
25/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	3665	4	3665	4	0.00
25/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3629	4	3629	4	0.00
25/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3594	3	3594	3	0.00
25/05/2017	2044 On 03-August-17			Bond Future	9.63	92.1182	9.6300	92.1182	21,797.00
25/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2324	3	2324	3	0.00
25/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2280	2	2280	2	0.00
25/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2368	3	2368	3	0.00
25/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2368	2	2368	2	0.00
25/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2323	2	2323	2	0.00
25/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2279	2	2279	2	0.00
25/05/2017	2044 On 02-November-17			Bond Future	9.68	93.8805	9.6759	93.8805	200.00
25/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3595	4	3595	4	0.00
25/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3682	4	3682	4	0.00
25/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3638	4	3638	4	0.00
25/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	3734	4	3734	4	0.00
25/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	3690	4	3690	4	0.00
25/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	3646	4	3646	4	0.00
25/05/2017	2044 On 01-February-18			Bond Future	9.72	91.3289	9.7207	91.3289	0.00
25/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5404	6	5404	6	0.00
25/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5451	6	5451	6	0.00
25/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5357	6	5357	6	0.00
25/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	3869	4	3869	4	0.00
25/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	3832	4	3832	4	0.00
25/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	3906	4	3906	4	0.00
25/05/2017	2046 On 03-August-17			Bond Future	128.04	127.3625	128.0419	127.3625	22,790.00

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25/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13148	14	13148	14	0.00
25/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13128	14	13128	14	0.00
25/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13138	14	13138	14	0.00
25/05/2017	2046 On 02-November-17			Bond Future	128.94	128.2493	128.9415	128.2493	0.00
25/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7368	8	7368	8	0.00
25/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7378	8	7378	8	0.00
25/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7358	8	7358	8	0.00
25/05/2017	2046 On 01-February-18			Bond Future	131.51	130.8089	131.5145	130.8089	0.00
25/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1385	2	1385	2	0.00
25/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1395	2	1395	2	0.00
25/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1405	2	1405	2	0.00
25/05/2017	2050 On 03-August-17			Bond Future	135.48	135.1383	135.4753	135.1383	26,079.00
25/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13755	14	13755	14	0.00
25/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13765	14	13765	14	0.00
25/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13745	14	13745	14	0.00
25/05/2017	2050 On 02-November-17			Bond Future	138.10	137.7593	138.1024	137.7593	0.00
25/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6548	7	6548	7	0.00
25/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6558	7	6558	7	0.00
25/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6568	7	6568	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
25/05/2017	2050 On 01-February-18			Bond Future	139.17	138.8170	139.1664	138.8170	0.00
25/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
25/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1074	1	1074	1	0.00
25/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1084	1	1084	1	0.00
25/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1064	1	1064	1	0.00
25/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	AL37 On 03-August-17			Index Future	547.40	548.3610	547.4030	548.3610	0.00
25/05/2017	AL37 On 02-November-17			Index Future	557.88	558.8520	557.8750	558.8520	0.00
25/05/2017	AL37 On 01-February-18			Index Future	568.74	569.7400	568.7430	569.7400	0.00
25/05/2017	AL7T On 03-August-17			Index Future	632.10	632.8410	632.1010	632.8410	0.00
25/05/2017	AL7T On 02-November-17			Index Future	644.19	644.9480	644.1920	644.9480	0.00
25/05/2017	AL7T On 01-February-18			Index Future	656.74	657.5130	656.7420	657.5130	0.00
25/05/2017	ALBI On 03-August-17			Index Future	571.15	572.5410	571.1520	572.5410	600.00
25/05/2017	ALBI On 02-November-17			Index Future	582.08	583.4950	582.0780	583.4950	0.00
25/05/2017	ALBI On 01-February-18			Index Future	593.42	594.8630	593.4170	594.8630	0.00
25/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	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
25/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2017	EL28 On 03-August-17			Bond Future	128.73	128.6998	128.7284	128.6998	0.00
25/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6442	6	6442	6	0.00
25/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6432	6	6432	6	0.00
25/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6452	6	6452	6	0.00
25/05/2017	EL28 On 02-November-17			Bond Future	129.48	129.4520	129.4809	129.4520	0.00
25/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4389	4	4389	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
25/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4399	4	4399	4	0.00
25/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4409	4	4409	4	0.00
25/05/2017	EL28 On 01-February-18			Bond Future	132.06	132.0359	132.0647	132.0359	0.00
25/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	225	0	225	0	0.00
25/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	245	0	245	0	0.00
25/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	235	0	235	0	0.00
25/05/2017	ES33 On 03-August-17			Bond Future	10.55	79.7670	10.5539	79.7670	9,466.00
25/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	151	0	151	0	0.00
25/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	88	0	88	0	0.00
25/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	25	0	25	0	0.00
25/05/2017	ES33 On 02-November-17			Bond Future	10.64	77.5012	10.6393	77.5012	0.00
25/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	129	0	129	0	0.00
25/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	190	0	190	0	0.00
25/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	252	0	252	0	0.00
25/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 01-February-18			Bond Future	10.73	79.0111	10.7263	79.0111	0.00
25/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1588	2	1588	2	0.00
25/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1647	2	1647	2	0.00
25/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1706	2	1706	2	0.00
25/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
25/05/2017	ES42 On 03-August-17			Bond Future	10.79	82.9832	10.7898	82.9832	7,957.00
25/05/2017	ES42 On 02-November-17			Bond Future	10.88	80.3091	10.8754	80.3091	0.00
25/05/2017	ES42 On 01-February-18			Bond Future	10.96	81.8737	10.9597	81.8737	0.00
25/05/2017	GOVI On 03-August-17			GOVI	569.46	570.8690	569.4620	570.8690	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
25/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	83620	10	83620	10	0.00
25/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	83520	10	83520	10	0.00
25/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	83720	10	83720	10	0.00
25/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 02-November-17			GOVI	580.36	581.7910	580.3560	581.7910	0.00
25/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	79160	9	79160	9	0.00
25/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	79060	9	79060	9	0.00
25/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	78960	9	78960	9	0.00
25/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 01-February-18			GOVI	591.66	593.1260	591.6610	593.1260	0.00
25/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	106310	12	106310	12	0.00
25/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	106410	12	106410	12	0.00
25/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	106210	12	106210	12	0.00
25/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
25/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
25/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2017	IGOV On 03-August-17			Index Future	250.69	250.4870	250.6930	250.4870	1,296.00
25/05/2017	IGOV On 02-November-17			Index Future	255.55	255.3450	255.5540	255.3450	0.00
25/05/2017	IGOV On 01-February-18			Index Future	260.65	260.4420	260.6530	260.4420	0.00
25/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
25/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
25/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
25/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6097	99.6175	99.6097	0.00
25/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.7918	99.8022	99.7918	0.00
25/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7203	99.7355	99.7203	0.00
25/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8565	99.8699	99.8565	0.00
25/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8224	99.8325	99.8224	0.00
25/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	98.9980	99.0139	98.9980	0.00
25/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5457	98.5585	98.5457	0.00

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25/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4553	98.4784	98.4553	0.00
25/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8200	98.8500	98.8200	0.00
25/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.22	99.1938	99.2169	99.1938	0.00
25/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.57	99.5701	99.5689	99.5701	0.00
25/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.17	96.1591	96.1684	96.1591	0.00
25/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.39	95.3712	95.3920	95.3712	0.00
25/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.59	94.5577	94.5855	94.5577	0.00
25/05/2017	IS05 On 21-September-21			Interest Rate Swap	94.75	94.7159	94.7489	94.7159	0.00
25/05/2017	IS05 On 21-December-21			Interest Rate Swap	96.92	96.8854	96.9205	96.8854	51.00
25/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.04	97.0035	97.0402	97.0035	0.00
25/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.23	98.1813	98.2250	98.1813	0.00
25/05/2017	IS10 On 17-December-25			Interest Rate Swap	94.87	94.8106	94.8656	94.8106	0.00
25/05/2017	IS10 On 16-March-26			Interest Rate Swap	91.86	91.7969	91.8595	91.7969	0.00
25/05/2017	IS10 On 15-June-26			Interest Rate Swap	90.59	90.5256	90.5900	90.5256	0.00
25/05/2017	IS10 On 21-September-26			Interest Rate Swap	92.72	92.6559	92.7169	92.6559	0.00
25/05/2017	IS10 On 21-December-26			Interest Rate Swap	96.46	96.4055	96.4590	96.4055	0.00
25/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.01	94.9616	95.0093	94.9616	0.00
25/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.05	97.0081	97.0536	97.0081	0.00
25/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
25/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
25/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
25/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
25/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
25/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
25/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
25/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
25/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/05/2017	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
25/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/05/2017	R023 On 03-August-17			Bond Future	7.91	102.7958	7.9083	102.7958	33,225.00
25/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	3044	3	3044	3	0.00
25/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	3120	3	3120	3	0.00
25/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	3082	3	3082	3	0.00
25/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	133	0	133	0	0.00
25/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	129	0	129	0	0.00
25/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	124	0	124	0	0.00
25/05/2017	R023 On 02-November-17			Bond Future	7.92	100.8320	7.9194	100.8320	0.00
25/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	3048	3	3048	3	0.00
25/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	3081	3	3081	3	0.00
25/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	3114	3	3114	3	0.00
25/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	361	0	361	0	0.00
25/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	353	0	353	0	0.00
25/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	369	0	369	0	0.00
25/05/2017	R023 On 01-February-18			Bond Future	7.93	102.7965	7.9252	102.7965	0.00
25/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2600	3	2600	3	0.00
25/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2627	3	2627	3	0.00
25/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2574	3	2574	3	0.00
25/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1003	1	1003	1	0.00
25/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	990	1	990	1	0.00
25/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1017	1	1017	1	0.00
25/05/2017	R035 On 03-August-17			Bond Future	9.37	99.9751	9.3708	99.9751	9,951.00
25/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	1058	1	1058	1	0.00
25/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	1140	1	1140	1	0.00
25/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	1221	2	1221	2	0.00
25/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 02-November-17			Bond Future	9.42	97.3867	9.4186	97.3867	0.00
25/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	1465	2	1465	2	0.00
25/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	1385	2	1385	2	0.00
25/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	1544	2	1544	2	0.00
25/05/2017	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
25/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 01-February-18			Bond Future	9.47	99.2841	9.4656	99.2841	0.00
25/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	2099	2	2099	2	0.00
25/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	2254	3	2254	3	0.00
25/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	2177	3	2177	3	0.00
25/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R186 On 03-August-17			Bond Future	8.53	114.0565	8.5263	114.0565	101,227.00
25/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	6542	7	6542	7	0.00
25/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	3148	3	3148	3	0.00
25/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5644	6	5644	6	0.00
25/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	3199	3	3199	3	0.00
25/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	3300	3	3300	3	0.00
25/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	2435	3	2435	3	0.00
25/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3664	4	3664	4	0.00
25/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2902	3	2902	3	0.00
25/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	3249	3	3249	3	0.00
25/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	613	1	613	1	1,050.00
25/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	156	0	156	0	750.00
25/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	93	0	93	0	6,500.00
25/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	908	1	908	1	2,604.00
25/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	596	1	596	1	0.00
25/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	463	0	463	0	0.00
25/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	564	1	564	1	0.00
25/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	580	1	580	1	0.00
25/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	701	1	701	1	750.00
25/05/2017	R186 On 02-November-17			Bond Future	8.56	116.2385	8.5575	116.2385	4.00
25/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3612	4	3612	4	0.00
25/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3698	4	3698	4	0.00
25/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3655	4	3655	4	0.00
25/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1443	1	1443	1	0.00
25/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1421	1	1421	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1466	1	1466	1	0.00
25/05/2017	R186 On 01-February-18			Bond Future	8.59	113.2003	8.5856	113.2003	0.00
25/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	4404	5	4404	5	0.00
25/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	4445	5	4445	5	0.00
25/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4487	5	4487	5	0.00
25/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	1972	2	1972	2	0.00
25/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	1949	2	1949	2	0.00
25/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	1927	2	1927	2	0.00
25/05/2017	R197 On 03-August-17			Bond Future	298.10	298.0376	298.0982	298.0376	2,350.00
25/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	9962	10	9962	10	0.00
25/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	9972	10	9972	10	0.00
25/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	9952	10	9952	10	0.00
25/05/2017	R197 On 02-November-17			Bond Future	303.88	303.8178	303.8785	303.8178	0.00
25/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1281	1	1281	1	0.00
25/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1291	1	1291	1	0.00
25/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1271	1	1271	1	0.00
25/05/2017	R197 On 01-February-18			Bond Future	302.89	302.8279	302.8887	302.8279	0.00
25/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1219	1	1219	1	0.00
25/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1209	1	1209	1	0.00
25/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1229	1	1229	1	0.00
25/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 03-August-17			Bond Future	242.76	242.7121	242.7619	242.7121	30,577.00
25/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	15598	16	15598	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
25/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	15608	16	15608	16	0.00
25/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	15588	16	15588	16	0.00
25/05/2017	R202 On 02-November-17			Bond Future	247.47	247.4191	247.4690	247.4191	0.00
25/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6421	6	6421	6	0.00
25/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6431	6	6431	6	0.00
25/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6441	6	6441	6	0.00
25/05/2017	R202 On 01-February-18			Bond Future	248.66	248.6108	248.6607	248.6108	0.00
25/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	409	0	409	0	0.00
25/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	419	0	419	0	0.00
25/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	399	0	399	0	0.00
25/05/2017	R203 On 03-August-17			Bond Future	7.07	103.3769	7.0707	103.3769	0.00
25/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	236	0	236	0	0.00
25/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	235	0	235	0	0.00
25/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	233	0	233	0	0.00
25/05/2017	R204 On 03-August-17			Bond Future	7.28	102.0290	7.2828	102.0290	41,529.00
25/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	625	1	625	1	0.00
25/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	648	1	648	1	0.00
25/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	636	1	636	1	0.00
25/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	24	0	24	0	0.00
25/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	23	0	23	0	0.00
25/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	22	0	22	0	0.00
25/05/2017	R204 On 02-November-17			Bond Future	7.17	103.9809	7.1696	103.9809	0.00
25/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	638	1	638	1	0.00
25/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	618	1	618	1	0.00
25/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	628	1	628	1	0.00

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25/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	12	0	12	0	0.00
25/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	11	0	11	0	0.00
25/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	11	0	11	0	0.00
25/05/2017	R204 On 01-February-18			Bond Future	6.96	101.9665	6.9555	101.9665	0.00
25/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	405	0	405	0	0.00
25/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	416	0	416	0	0.00
25/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	410	0	410	0	0.00
25/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	155	0	155	0	0.00
25/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	153	0	153	0	0.00
25/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	158	0	158	0	0.00
25/05/2017	R207 On 03-August-17			Bond Future	7.38	100.3579	7.3809	100.3579	45,633.00
25/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1759	2	1759	2	51.00
25/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2180	2	2180	2	0.00
25/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2223	2	2223	2	0.00
25/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2202	2	2202	2	0.00
25/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	2	0	2	0	0.00
25/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	2	0	2	0	0.00
25/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	8	0	8	0	0.00
25/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	2	0	2	0	0.00
25/05/2017	R207 On 02-November-17			Bond Future	7.33	102.2778	7.3282	102.2778	0.00
25/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1469	2	1469	2	0.00
25/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1451	2	1451	2	0.00
25/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1433	2	1433	2	0.00
25/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	49	0	49	0	0.00
25/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	50	0	50	0	0.00
25/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	47	0	47	0	0.00
25/05/2017	R207 On 01-February-18			Bond Future	7.25	100.6284	7.2456	100.6284	0.00
25/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	947	1	947	1	0.00
25/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	959	1	959	1	0.00
25/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	972	1	972	1	0.00
25/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	313	0	313	0	0.00
25/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	308	0	308	0	0.00
25/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	319	0	319	0	0.00
25/05/2017	R208 On 03-August-17			Bond Future	7.51	100.2260	7.5114	100.2260	32,968.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2431	3	2431	3	0.00
25/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2489	3	2489	3	0.00
25/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2460	3	2460	3	0.00
25/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	29	0	29	0	0.00
25/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	27	0	27	0	0.00
25/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	26	0	26	0	0.00
25/05/2017	R208 On 02-November-17			Bond Future	7.49	98.7415	7.4917	98.7415	0.00
25/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	2097	2	2097	2	0.00
25/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	2147	2	2147	2	0.00
25/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	2122	2	2122	2	0.00
25/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	114	0	114	0	0.00
25/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	111	0	111	0	0.00
25/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	118	0	118	0	0.00
25/05/2017	R208 On 01-February-18			Bond Future	7.46	100.6652	7.4584	100.6652	0.00
25/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1589	2	1589	2	0.00
25/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1552	2	1552	2	0.00
25/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1570	2	1570	2	0.00
25/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	545	0	545	0	0.00
25/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	536	0	536	0	0.00
25/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	528	0	528	0	0.00
25/05/2017	R209 On 03-August-17			Bond Future	9.33	75.4512	9.3325	75.4512	72,235.00
25/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	2101	2	2101	2	0.00
25/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	2062	2	2062	2	0.00
25/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	2140	2	2140	2	0.00
25/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1360	1	1360	1	0.00
25/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1331	1	1331	1	0.00
25/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1390	1	1390	1	0.00
25/05/2017	R209 On 02-November-17			Bond Future	9.37	73.7447	9.3739	73.7447	476.00
25/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	5278	5	5278	5	0.00
25/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3314	3	3314	3	0.00
25/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	3237	3	3237	3	0.00
25/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	421	0	421	0	2,800.00
25/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1596	2	1596	2	4,100.00
25/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	8204	8	8204	8	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
25/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	3275	3	3275	3	0.00
25/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1153	1	1153	1	3,360.00
25/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4237	4	4237	4	0.00
25/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	449	0	449	0	1,300.00
25/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2184	2	2184	2	0.00
25/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2242	2	2242	2	0.00
25/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8403	8	8403	8	0.00
25/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2213	2	2213	2	0.00
25/05/2017	R209 On 01-February-18			Bond Future	9.41	75.1814	9.4135	75.1814	0.00
25/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4493	5	4493	5	0.00
25/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4572	5	4572	5	0.00
25/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4532	5	4532	5	0.00
25/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2511	2	2511	2	0.00
25/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2459	2	2459	2	0.00
25/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2485	2	2485	2	0.00
25/05/2017	R210 On 03-August-17			Bond Future	187.43	187.3947	187.4331	187.3947	1,675.00
25/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8857	9	8857	9	0.00
25/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8847	9	8847	9	0.00
25/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8867	9	8867	9	0.00
25/05/2017	R210 On 02-November-17			Bond Future	188.67	188.6291	188.6674	188.6291	0.00
25/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3413	3	3413	3	0.00
25/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3423	3	3423	3	0.00
25/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3403	3	3403	3	0.00
25/05/2017	R210 On 01-February-18			Bond Future	192.43	192.3942	192.4325	192.3942	0.00
25/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	63	0	63	0	0.00
25/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	53	0	53	0	0.00
25/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	73	0	73	0	0.00
25/05/2017	R210 On 01-February-18	192.36	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
25/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 03-August-17			Bond Future	148.76	148.7327	148.7638	148.7327	4,858.00
25/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4576	5	4576	5	0.00
25/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4586	5	4586	5	0.00
25/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4596	5	4596	5	0.00
25/05/2017	R212 On 02-November-17			Bond Future	151.65	151.6173	151.6484	151.6173	0.00
25/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	752	1	752	1	0.00
25/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	772	1	772	1	0.00
25/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	762	1	762	1	0.00
25/05/2017	R212 On 01-February-18			Bond Future	152.61	152.5833	152.6145	152.5833	0.00
25/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2076	2	2076	2	0.00
25/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2086	2	2086	2	0.00
25/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2096	2	2096	2	0.00
25/05/2017	R213 On 03-August-17			Bond Future	9.06	87.3913	9.0556	87.3913	55,673.00
25/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2729	3	2729	3	0.00
25/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2821	3	2821	3	0.00
25/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2775	3	2775	3	0.00
25/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	856	1	856	1	0.00
25/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	835	1	835	1	0.00
25/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	877	1	877	1	0.00
25/05/2017	R213 On 02-November-17			Bond Future	9.10	85.5131	9.0966	85.5131	0.00
25/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3548	4	3548	4	0.00
25/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3468	4	3468	4	0.00
25/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3508	4	3508	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
25/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	1842	2	1842	2	0.00
25/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	1816	2	1816	2	0.00
25/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1791	2	1791	2	0.00
25/05/2017	R213 On 01-February-18			Bond Future	9.14	87.1791	9.1365	87.1791	0.00
25/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4307	4	4307	4	0.00
25/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	4267	4	4267	4	0.00
25/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	4228	4	4228	4	0.00
25/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2401	2	2401	2	0.00
25/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2376	2	2376	2	0.00
25/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2427	2	2427	2	0.00
25/05/2017	R214 On 03-August-17			Bond Future	9.50	75.0313	9.4983	75.0313	35,526.00
25/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1858	2	1858	2	0.00
25/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1932	2	1932	2	0.00
25/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1895	2	1895	2	0.00
25/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	1774	2	1774	2	0.00
25/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	1705	2	1705	2	0.00
25/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	1739	2	1739	2	0.00
25/05/2017	R214 On 02-November-17			Bond Future	9.54	73.1702	9.5425	73.1702	0.00
25/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2993	3	2993	3	0.00
25/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	3067	3	3067	3	0.00
25/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	3030	3	3030	3	0.00
25/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	2693	3	2693	3	0.00
25/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	2727	3	2727	3	0.00
25/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2659	3	2659	3	0.00
25/05/2017	R214 On 01-February-18			Bond Future	9.59	74.5958	9.5860	74.5958	0.00
25/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4443	5	4443	5	0.00
25/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4523	5	4523	5	0.00
25/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4483	5	4483	5	0.00
25/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	2818	3	2818	3	0.00
25/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	2789	3	2789	3	0.00
25/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	2761	3	2761	3	0.00
25/05/2017	R248 On 03-August-17			Bond Future	9.61	95.7843	9.6107	95.7843	69,161.00
25/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2215	2	2215	2	0.00
25/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2171	2	2171	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
25/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2258	2	2258	2	0.00
25/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2538	2	2538	2	0.00
25/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2586	2	2586	2	0.00
25/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2634	2	2634	2	0.00
25/05/2017	R248 On 02-November-17			Bond Future	9.66	93.1791	9.6581	93.1791	226.00
25/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3692	4	3692	4	0.00
25/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3781	4	3781	4	0.00
25/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3736	4	3736	4	0.00
25/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	3855	4	3855	4	0.00
25/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	3809	4	3809	4	0.00
25/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	3763	4	3763	4	0.00
25/05/2017	R248 On 01-February-18			Bond Future	9.70	94.9944	9.7049	94.9944	0.00
25/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5585	6	5585	6	0.00
25/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5634	6	5634	6	0.00
25/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5683	6	5683	6	0.00
25/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	3922	4	3922	4	0.00
25/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	3885	4	3885	4	0.00
25/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	3960	4	3960	4	0.00