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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
30/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	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
30/05/2017	2025 On 03-August-17			Bond Future	128.64	128.8171	128.6423	128.8171	2,414.00
30/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	5318	5	5318	5	0.00
30/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	5338	5	5338	5	0.00
30/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	5328	5	5328	5	0.00
30/05/2017	2025 On 02-November-17			Bond Future	131.14	131.3148	131.1367	131.3148	0.00
30/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1833	2	1833	2	0.00
30/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1843	2	1843	2	0.00
30/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1823	2	1823	2	0.00
30/05/2017	2025 On 01-February-18			Bond Future	132.40	132.5828	132.4002	132.5828	0.00
30/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1490	1	1490	1	0.00
30/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1480	1	1480	1	0.00
30/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1500	1	1500	1	0.00
30/05/2017	2029 On 01-February-18			Bond Future	103.76	103.7558	103.7609	103.7558	0.00
30/05/2017	2030 On 03-August-17			Bond Future	9.13	92.0176	9.1266	92.0176	32,390.00
30/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1395	2	1395	2	0.00
30/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1463	2	1463	2	0.00
30/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1531	2	1531	2	0.00
30/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 02-November-17			Bond Future	9.17	93.7782	9.1693	93.7782	0.00
30/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1224	1	1224	1	0.00
30/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1291	1	1291	1	0.00
30/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1157	1	1157	1	0.00
30/05/2017	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
30/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 01-February-18			Bond Future	9.21	91.6000	9.2103	91.6000	0.00
30/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1133	1	1133	1	0.00
30/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1067	1	1067	1	0.00
30/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1200	1	1200	1	0.00
30/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
30/05/2017	2032 On 03-August-17			Bond Future	9.28	94.8978	9.2753	94.8978	26,589.00
30/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2414	2	2414	2	0.00
30/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2504	3	2504	3	0.00
30/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2459	3	2459	3	0.00
30/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1213	1	1213	1	0.00
30/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1270	1	1270	1	0.00
30/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1241	1	1241	1	0.00
30/05/2017	2032 On 02-November-17			Bond Future	9.32	92.5555	9.3222	92.5555	0.00
30/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3409	3	3409	3	0.00
30/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3450	4	3450	4	0.00
30/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3491	4	3491	4	0.00
30/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2226	2	2226	2	0.00
30/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2257	2	2257	2	0.00
30/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2195	2	2195	2	0.00
30/05/2017	2032 On 01-February-18			Bond Future	9.37	94.3586	9.3674	94.3586	0.00
30/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4299	4	4299	4	0.00
30/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4340	4	4340	4	0.00
30/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4380	4	4380	4	0.00
30/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2954	3	2954	3	0.00
30/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2924	3	2924	3	0.00
30/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2985	3	2985	3	0.00
30/05/2017	2033 On 03-August-17			Bond Future	105.35	105.6221	105.3458	105.6221	6,134.00
30/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/05/2017	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
30/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	7774	7	7774	7	0.00
30/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	7784	8	7784	8	0.00
30/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	7794	8	7794	8	0.00
30/05/2017	2033 On 02-November-17			Bond Future	106.31	106.5932	106.3116	106.5932	0.00
30/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	3768	3	3768	3	0.00
30/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	3778	3	3778	3	0.00
30/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	3758	3	3758	3	0.00
30/05/2017	2033 On 01-February-18			Bond Future	108.43	108.7201	108.4320	108.7201	0.00
30/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	1208	1	1208	1	0.00
30/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	1228	1	1228	1	0.00
30/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	1218	1	1218	1	0.00
30/05/2017	2037 On 03-August-17			Bond Future	9.60	90.7629	9.6007	90.7629	57,059.00
30/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1941	2	1941	2	0.00
30/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1901	2	1901	2	0.00
30/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1862	2	1862	2	0.00
30/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2150	2	2150	2	0.00
30/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2109	2	2109	2	0.00
30/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2192	2	2192	2	0.00
30/05/2017	2037 On 02-November-17			Bond Future	9.65	92.4994	9.6496	92.4994	233.00
30/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3249	3	3249	3	0.00
30/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3209	3	3209	3	0.00
30/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3289	3	3289	3	0.00
30/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3126	3	3126	3	0.00
30/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3165	3	3165	3	0.00
30/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3205	3	3205	3	0.00
30/05/2017	2037 On 01-February-18			Bond Future	9.70	90.0460	9.6974	90.0460	0.00
30/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4550	5	4550	5	0.00
30/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4507	5	4507	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
30/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4593	5	4593	5	0.00
30/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3588	4	3588	4	0.00
30/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3553	3	3553	3	0.00
30/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3624	4	3624	4	0.00
30/05/2017	2038 On 03-August-17			Bond Future	130.43	130.4211	130.4283	130.4211	22,539.00
30/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10742	11	10742	11	0.00
30/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10732	11	10732	11	0.00
30/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10752	11	10752	11	0.00
30/05/2017	2038 On 02-November-17			Bond Future	132.96	132.9500	132.9574	132.9500	0.00
30/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3843	4	3843	4	0.00
30/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3863	4	3863	4	0.00
30/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3853	4	3853	4	0.00
30/05/2017	2038 On 01-February-18			Bond Future	134.09	134.0816	134.0882	134.0816	0.00
30/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2842	3	2842	3	0.00
30/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2852	3	2852	3	0.00
30/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2862	3	2862	3	0.00
30/05/2017	2040 On 03-August-17			Bond Future	9.68	94.1667	9.6761	94.1667	13,856.00
30/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1995	2	1995	2	0.00
30/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1954	2	1954	2	0.00
30/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1914	2	1914	2	0.00
30/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2441	2	2441	2	0.00
30/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2488	2	2488	2	0.00
30/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2394	2	2394	2	0.00
30/05/2017	2040 On 02-November-17			Bond Future	9.73	95.9684	9.7254	95.9684	0.00
30/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3247	3	3247	3	0.00

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30/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3288	3	3288	3	0.00
30/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3206	3	3206	3	0.00
30/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3764	4	3764	4	0.00
30/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3809	4	3809	4	0.00
30/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3855	4	3855	4	0.00
30/05/2017	2040 On 01-February-18			Bond Future	9.77	93.3322	9.7739	93.3322	0.00
30/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4860	5	4860	5	0.00
30/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4950	5	4950	5	0.00
30/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4905	5	4905	5	0.00
30/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4052	4	4052	4	0.00
30/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4013	4	4013	4	0.00
30/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3975	4	3975	4	0.00
30/05/2017	2044 On 03-August-17			Bond Future	9.74	90.9625	9.7407	90.9625	21,797.00
30/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1775	2	1775	2	0.00
30/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1738	2	1738	2	0.00
30/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1814	2	1814	2	0.00
30/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2797	3	2797	3	0.00
30/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2746	3	2746	3	0.00
30/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2696	3	2696	3	0.00
30/05/2017	2044 On 02-November-17			Bond Future	9.79	92.7029	9.7898	92.7029	200.00
30/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3052	3	3052	3	0.00
30/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3131	3	3131	3	0.00
30/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3091	3	3091	3	0.00
30/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4180	4	4180	4	0.00
30/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4132	4	4132	4	0.00
30/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4084	4	4084	4	0.00
30/05/2017	2044 On 01-February-18			Bond Future	9.84	90.1282	9.8380	90.1282	0.00
30/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4792	5	4792	5	0.00
30/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4837	5	4837	5	0.00
30/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4748	5	4748	5	0.00
30/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4266	4	4266	4	0.00
30/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4227	4	4227	4	0.00
30/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4306	4	4306	4	0.00
30/05/2017	2046 On 03-August-17			Bond Future	128.10	128.0936	128.1006	128.0936	22,790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13089	13	13089	13	0.00
30/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13069	13	13069	13	0.00
30/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13079	13	13079	13	0.00
30/05/2017	2046 On 02-November-17			Bond Future	129.00	128.9941	129.0011	128.9941	0.00
30/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7309	7	7309	7	0.00
30/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7319	7	7319	7	0.00
30/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7299	7	7299	7	0.00
30/05/2017	2046 On 01-February-18			Bond Future	131.57	131.5679	131.5742	131.5679	0.00
30/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1326	1	1326	1	0.00
30/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1336	1	1336	1	0.00
30/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1346	1	1346	1	0.00
30/05/2017	2050 On 03-August-17			Bond Future	135.54	135.2220	135.5384	135.2220	26,059.00
30/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13692	14	13692	14	0.00
30/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13702	14	13702	14	0.00
30/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13682	14	13682	14	0.00
30/05/2017	2050 On 02-November-17			Bond Future	138.17	137.8437	138.1667	137.8437	0.00
30/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6483	7	6483	7	0.00
30/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6493	7	6493	7	0.00
30/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6503	7	6503	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
30/05/2017	2050 On 01-February-18			Bond Future	139.23	138.9024	139.2305	138.9024	0.00
30/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1010	1	1010	1	0.00
30/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1020	1	1020	1	0.00
30/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1000	1	1000	1	0.00
30/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	AL37 On 03-August-17			Index Future	544.96	545.2650	544.9560	545.2650	0.00
30/05/2017	AL37 On 02-November-17			Index Future	555.38	555.6990	555.3830	555.6990	0.00
30/05/2017	AL37 On 01-February-18			Index Future	566.20	566.5250	566.2000	566.5250	0.00
30/05/2017	AL7T On 03-August-17			Index Future	628.05	628.9650	628.0480	628.9650	0.00
30/05/2017	AL7T On 02-November-17			Index Future	640.07	641.0000	640.0660	641.0000	0.00
30/05/2017	AL7T On 01-February-18			Index Future	652.53	653.4880	652.5320	653.4880	0.00
30/05/2017	ALBI On 03-August-17			Index Future	566.75	567.5300	566.7490	567.5300	600.00
30/05/2017	ALBI On 02-November-17			Index Future	577.59	578.3890	577.5930	578.3890	0.00
30/05/2017	ALBI On 01-February-18			Index Future	588.84	589.6580	588.8420	589.6580	0.00
30/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	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
30/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2017	EL28 On 03-August-17			Bond Future	128.55	128.7849	128.5528	128.7849	0.00
30/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6617	6	6617	6	0.00
30/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6607	6	6607	6	0.00
30/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6627	6	6627	6	0.00
30/05/2017	EL28 On 02-November-17			Bond Future	129.30	129.5382	129.3016	129.5382	0.00
30/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4568	4	4568	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
30/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4578	4	4578	4	0.00
30/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4588	4	4588	4	0.00
30/05/2017	EL28 On 01-February-18			Bond Future	131.88	132.1229	131.8806	132.1229	0.00
30/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	409	0	409	0	0.00
30/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	429	0	429	0	0.00
30/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	419	0	419	0	0.00
30/05/2017	ES33 On 03-August-17			Bond Future	10.67	78.9474	10.6742	78.9474	9,466.00
30/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	903	1	903	1	0.00
30/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	840	1	840	1	0.00
30/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	777	1	777	1	0.00
30/05/2017	ES33 On 02-November-17			Bond Future	10.76	76.6662	10.7636	76.6662	0.00
30/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	576	0	576	0	0.00
30/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	514	0	514	0	0.00
30/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	637	0	637	0	0.00
30/05/2017	ES33 On 01-February-18			Bond Future	10.85	78.1597	10.8550	78.1597	0.00
30/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	807	1	807	1	0.00
30/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	866	1	866	1	0.00
30/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	925	1	925	1	0.00
30/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
30/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
30/05/2017	ES42 On 03-August-17			Bond Future	10.90	82.0570	10.9050	82.0570	7,957.00
30/05/2017	ES42 On 02-November-17			Bond Future	10.99	79.3654	10.9944	79.3654	0.00
30/05/2017	ES42 On 01-February-18			Bond Future	11.08	80.9115	11.0828	80.9115	0.00
30/05/2017	GOVI On 03-August-17			GOVI	565.09	565.8940	565.0860	565.8940	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	39860	5	39860	5	0.00
30/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	39760	5	39760	5	0.00
30/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	39960	5	39960	5	0.00
30/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 02-November-17			GOVI	575.90	576.7220	575.8990	576.7220	0.00
30/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	34590	4	34590	4	0.00
30/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	34490	4	34490	4	0.00
30/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	34390	4	34390	4	0.00
30/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 01-February-18			GOVI	587.12	587.9580	587.1150	587.9580	0.00
30/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	60850	7	60850	7	0.00
30/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	60950	7	60950	7	0.00
30/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	60750	7	60750	7	0.00
30/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
30/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
30/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2017	IGOV On 03-August-17			Index Future	250.38	250.4210	250.3770	250.4210	1,296.00
30/05/2017	IGOV On 02-November-17			Index Future	255.23	255.2770	255.2320	255.2770	0.00
30/05/2017	IGOV On 01-February-18			Index Future	260.32	260.3700	260.3220	260.3700	0.00
30/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
30/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
30/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
30/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6134	99.6135	99.6134	0.00
30/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8083	99.8129	99.8083	0.00
30/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7502	99.7621	99.7502	0.00
30/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9074	99.9273	99.9074	0.00
30/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8388	99.8432	99.8388	0.00
30/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0285	99.0409	99.0285	0.00
30/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.5947	98.6140	98.5947	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
30/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.55	98.5215	98.5496	98.5215	0.00
30/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.94	98.9000	98.9400	98.9000	0.00
30/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.34	99.2968	99.3428	99.2968	0.00
30/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.75	99.6984	99.7550	99.6984	0.00
30/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.49	96.3865	96.4938	96.3865	0.00
30/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.73	95.6221	95.7330	95.6221	0.00
30/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.94	94.8344	94.9448	94.8344	0.00
30/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.13	95.0232	95.1258	95.0232	0.00
30/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.31	97.2195	97.3102	97.2195	51.00
30/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.45	97.3638	97.4455	97.3638	0.00
30/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.64	98.5677	98.6446	98.5677	0.00
30/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.52	95.3560	95.5186	95.3560	0.00
30/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.53	92.3701	92.5343	92.3701	0.00
30/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.29	91.1201	91.2869	91.1201	0.00
30/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.43	93.2593	93.4305	93.2593	0.00
30/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.18	97.0088	97.1836	97.0088	0.00
30/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.76	95.5813	95.7637	95.5813	0.00
30/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.82	97.6340	97.8189	97.6340	0.00
30/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6800	7.3300	92.6800	0.00
30/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7500	7.2900	92.7500	0.00
30/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7600	7.2600	92.7600	0.00
30/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.8300	7.2100	92.8300	0.00
30/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
30/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8600	7.1300	92.8600	0.00
30/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9300	7.0900	92.9300	0.00
30/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
30/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	0.00
30/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9700	7.0400	92.9700	0.00
30/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9300	7.0900	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
30/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8700	7.1400	92.8700	0.00
30/05/2017	R023 On 03-August-17			Bond Future	8.03	102.2228	8.0278	102.2228	33,012.00
30/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2567	3	2567	3	0.00
30/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2640	3	2640	3	0.00
30/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2604	3	2604	3	0.00
30/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	183	0	183	0	0.00
30/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	176	0	176	0	0.00
30/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	170	0	170	0	0.00
30/05/2017	R023 On 02-November-17			Bond Future	8.05	100.2482	8.0458	100.2482	0.00
30/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2615	3	2615	3	0.00
30/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2647	3	2647	3	0.00
30/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2678	3	2678	3	0.00
30/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	463	0	463	0	0.00
30/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	453	0	453	0	0.00
30/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	472	0	472	0	0.00
30/05/2017	R023 On 01-February-18			Bond Future	8.06	102.2012	8.0594	102.2012	0.00
30/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2239	2	2239	2	0.00
30/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2264	2	2264	2	0.00
30/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2214	2	2214	2	0.00
30/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1188	1	1188	1	0.00
30/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1173	1	1173	1	0.00
30/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1204	1	1204	1	0.00
30/05/2017	R035 On 03-August-17			Bond Future	9.49	98.8494	9.4921	98.8494	9,645.00
30/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	64	0	64	0	0.00
30/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	145	0	145	0	0.00
30/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	226	0	226	0	0.00
30/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 02-November-17			Bond Future	9.54	96.2397	9.5436	96.2397	0.00
30/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	452	1	452	1	0.00
30/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	372	1	372	1	0.00
30/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	532	1	532	1	0.00
30/05/2017	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
30/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 01-February-18			Bond Future	9.59	98.1146	9.5947	98.1146	0.00
30/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1065	1	1065	1	0.00
30/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1221	1	1221	1	0.00
30/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1143	1	1143	1	0.00
30/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R186 On 03-August-17			Bond Future	8.64	113.3200	8.6386	113.3200	101,248.00
30/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5800	6	5800	6	0.00
30/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2548	3	2548	3	0.00
30/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4922	5	4922	5	0.00
30/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2594	3	2594	3	0.00
30/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2687	3	2687	3	0.00
30/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	1901	2	1901	2	0.00
30/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3026	3	3026	3	0.00
30/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2322	2	2322	2	0.00
30/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2640	3	2640	3	0.00
30/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	782	1	782	1	1,050.00
30/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	203	0	203	0	750.00
30/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	121	0	121	0	6,500.00
30/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	1144	1	1144	1	2,604.00
30/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	761	1	761	1	0.00
30/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	595	1	595	1	0.00
30/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	721	1	721	1	0.00
30/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	741	1	741	1	0.00
30/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	891	1	891	1	750.00
30/05/2017	R186 On 02-November-17			Bond Future	8.67	115.4882	8.6744	115.4882	4.00
30/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3085	3	3085	3	0.00
30/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3165	3	3165	3	0.00
30/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3125	3	3125	3	0.00
30/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1698	2	1698	2	0.00
30/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1672	2	1672	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
30/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1723	2	1723	2	0.00
30/05/2017	R186 On 01-February-18			Bond Future	8.71	112.4352	8.7075	112.4352	0.00
30/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3880	4	3880	4	0.00
30/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3919	4	3919	4	0.00
30/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3958	4	3958	4	0.00
30/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2248	2	2248	2	0.00
30/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2223	2	2223	2	0.00
30/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2198	2	2198	2	0.00
30/05/2017	R197 On 03-August-17			Bond Future	297.23	297.5502	297.2339	297.5502	2,350.00
30/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10826	11	10826	11	0.00
30/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10836	11	10836	11	0.00
30/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10816	10	10816	10	0.00
30/05/2017	R197 On 02-November-17			Bond Future	303.00	303.3197	302.9974	303.3197	0.00
30/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	2163	2	2163	2	0.00
30/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	2173	2	2173	2	0.00
30/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	2153	2	2153	2	0.00
30/05/2017	R197 On 01-February-18			Bond Future	301.99	302.3179	301.9869	302.3179	0.00
30/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	317	1	317	1	0.00
30/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	307	1	307	1	0.00
30/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	327	1	327	1	0.00
30/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 03-August-17			Bond Future	242.25	242.2351	242.2486	242.2351	30,577.00
30/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	16111	16	16111	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
30/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	16121	16	16121	16	0.00
30/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	16101	16	16101	16	0.00
30/05/2017	R202 On 02-November-17			Bond Future	246.95	246.9321	246.9459	246.9321	0.00
30/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6944	7	6944	7	0.00
30/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6954	7	6954	7	0.00
30/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6964	7	6964	7	0.00
30/05/2017	R202 On 01-February-18			Bond Future	248.12	248.1121	248.1247	248.1121	0.00
30/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	945	1	945	1	0.00
30/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	955	1	955	1	0.00
30/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	935	1	935	1	0.00
30/05/2017	R203 On 03-August-17			Bond Future	7.36	103.3367	7.3575	103.3367	0.00
30/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	266	0	266	0	0.00
30/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	265	0	265	0	0.00
30/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	264	0	264	0	0.00
30/05/2017	R204 On 03-August-17			Bond Future	7.41	101.8184	7.4110	101.8184	41,529.00
30/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	478	1	478	1	0.00
30/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	500	1	500	1	0.00
30/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	489	1	489	1	0.00
30/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	43	0	43	0	0.00
30/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	41	0	41	0	0.00
30/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	39	0	39	0	0.00
30/05/2017	R204 On 02-November-17			Bond Future	7.33	103.7666	7.3272	103.7666	0.00
30/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	484	1	484	1	0.00
30/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	465	0	465	0	0.00
30/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	475	1	475	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
30/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	27	0	27	0	0.00
30/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	26	0	26	0	0.00
30/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	25	0	25	0	0.00
30/05/2017	R204 On 01-February-18			Bond Future	7.16	101.7479	7.1605	101.7479	0.00
30/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	299	0	299	0	0.00
30/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	309	0	309	0	0.00
30/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	304	0	304	0	0.00
30/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	221	0	221	0	0.00
30/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	218	0	218	0	0.00
30/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	225	0	225	0	0.00
30/05/2017	R207 On 03-August-17			Bond Future	7.51	99.9276	7.5120	99.9276	45,633.00
30/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1479	2	1479	2	51.00
30/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1896	2	1896	2	0.00
30/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1938	2	1938	2	0.00
30/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1917	2	1917	2	0.00
30/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	4	0	4	0	0.00
30/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	4	0	4	0	0.00
30/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	14	0	14	0	0.00
30/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	4	0	4	0	0.00
30/05/2017	R207 On 02-November-17			Bond Future	7.48	101.8396	7.4751	101.8396	0.00
30/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1208	1	1208	1	0.00
30/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1191	1	1191	1	0.00
30/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1174	1	1174	1	0.00
30/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	80	0	80	0	0.00
30/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	83	0	83	0	0.00
30/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	77	0	77	0	0.00
30/05/2017	R207 On 01-February-18			Bond Future	7.41	100.1815	7.4131	100.1815	0.00
30/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	753	1	753	1	0.00
30/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	764	1	764	1	0.00
30/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	775	1	775	1	0.00
30/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	416	0	416	0	0.00
30/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	409	0	409	0	0.00
30/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	423	0	423	0	0.00
30/05/2017	R208 On 03-August-17			Bond Future	7.64	99.6509	7.6390	99.6509	32,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2055	2	2055	2	0.00
30/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2111	2	2111	2	0.00
30/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2083	2	2083	2	0.00
30/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	46	0	46	0	0.00
30/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	43	0	43	0	0.00
30/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	42	0	42	0	0.00
30/05/2017	R208 On 02-November-17			Bond Future	7.63	98.1556	7.6296	98.1556	0.00
30/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1751	2	1751	2	0.00
30/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1798	2	1798	2	0.00
30/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1775	2	1775	2	0.00
30/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	168	0	168	0	0.00
30/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	163	0	163	0	0.00
30/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	173	0	173	0	0.00
30/05/2017	R208 On 01-February-18			Bond Future	7.61	100.0678	7.6087	100.0678	0.00
30/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1317	1	1317	1	0.00
30/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1283	1	1283	1	0.00
30/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1300	1	1300	1	0.00
30/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	685	1	685	1	0.00
30/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	675	1	675	1	0.00
30/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	664	1	664	1	0.00
30/05/2017	R209 On 03-August-17			Bond Future	9.45	74.5425	9.4537	74.5425	72,235.00
30/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1588	2	1588	2	0.00
30/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1554	2	1554	2	0.00
30/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1621	2	1621	2	0.00
30/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1681	2	1681	2	0.00
30/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1647	2	1647	2	0.00
30/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1716	2	1716	2	0.00
30/05/2017	R209 On 02-November-17			Bond Future	9.50	72.8187	9.4984	72.8187	630.00
30/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4627	5	4627	5	0.00
30/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2796	3	2796	3	0.00
30/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2726	3	2726	3	0.00
30/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	301	0	301	0	2,800.00
30/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1268	1	1268	1	4,100.00
30/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7441	8	7441	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
30/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2761	3	2761	3	0.00
30/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1352	1	1352	1	3,360.00
30/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4759	5	4759	5	0.00
30/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	536	1	536	1	1,300.00
30/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2516	2	2516	2	0.00
30/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2580	3	2580	3	0.00
30/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9133	9	9133	9	0.00
30/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2548	2	2548	2	0.00
30/05/2017	R209 On 01-February-18			Bond Future	9.54	74.2373	9.5416	74.2373	0.00
30/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3944	4	3944	4	0.00
30/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4018	4	4018	4	0.00
30/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3981	4	3981	4	0.00
30/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2829	3	2829	3	0.00
30/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2772	3	2772	3	0.00
30/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2800	3	2800	3	0.00
30/05/2017	R210 On 03-August-17			Bond Future	187.17	187.5080	187.1671	187.5080	1,675.00
30/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	9123	9	9123	9	0.00
30/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	9113	9	9113	9	0.00
30/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	9133	9	9133	9	0.00
30/05/2017	R210 On 02-November-17			Bond Future	188.40	188.7438	188.3962	188.7438	0.00
30/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3684	3	3684	3	0.00
30/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3694	3	3694	3	0.00
30/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3674	3	3674	3	0.00
30/05/2017	R210 On 01-February-18			Bond Future	192.15	192.5098	192.1538	192.5098	0.00
30/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	206	0	206	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
30/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	226	0	226	0	0.00
30/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	216	0	216	0	0.00
30/05/2017	R212 On 03-August-17			Bond Future	148.64	148.6292	148.6378	148.6292	4,858.00
30/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4702	5	4702	5	0.00
30/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4712	5	4712	5	0.00
30/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4722	5	4722	5	0.00
30/05/2017	R212 On 02-November-17			Bond Future	151.52	151.5111	151.5199	151.5111	0.00
30/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	880	1	880	1	0.00
30/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	900	1	900	1	0.00
30/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	890	1	890	1	0.00
30/05/2017	R212 On 01-February-18			Bond Future	152.48	152.4740	152.4819	152.4740	0.00
30/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2208	2	2208	2	0.00
30/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2218	2	2218	2	0.00
30/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2228	2	2228	2	0.00
30/05/2017	R213 On 03-August-17			Bond Future	9.17	86.5947	9.1670	86.5947	55,673.00
30/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2180	2	2180	2	0.00
30/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2263	2	2263	2	0.00
30/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2221	2	2221	2	0.00
30/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1061	1	1061	1	0.00
30/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1036	1	1036	1	0.00
30/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1086	1	1086	1	0.00
30/05/2017	R213 On 02-November-17			Bond Future	9.21	84.7015	9.2115	84.7015	0.00
30/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3046	3	3046	3	0.00
30/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2971	3	2971	3	0.00
30/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3008	3	3008	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
30/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2118	2	2118	2	0.00
30/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2089	2	2089	2	0.00
30/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2061	2	2061	2	0.00
30/05/2017	R213 On 01-February-18			Bond Future	9.26	86.3516	9.2552	86.3516	0.00
30/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3807	4	3807	4	0.00
30/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3770	4	3770	4	0.00
30/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3734	4	3734	4	0.00
30/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2692	3	2692	3	0.00
30/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2664	3	2664	3	0.00
30/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2721	3	2721	3	0.00
30/05/2017	R214 On 03-August-17			Bond Future	9.61	74.0915	9.6143	74.0915	35,526.00
30/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1394	1	1394	1	0.00
30/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1457	2	1457	2	0.00
30/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1425	1	1425	1	0.00
30/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2136	2	2136	2	0.00
30/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2057	2	2057	2	0.00
30/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2096	2	2096	2	0.00
30/05/2017	R214 On 02-November-17			Bond Future	9.66	72.2126	9.6617	72.2126	0.00
30/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2519	3	2519	3	0.00
30/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2585	3	2585	3	0.00
30/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2552	3	2552	3	0.00
30/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3057	3	3057	3	0.00
30/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3095	3	3095	3	0.00
30/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3019	3	3019	3	0.00
30/05/2017	R214 On 01-February-18			Bond Future	9.71	73.6194	9.7086	73.6194	0.00
30/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3912	4	3912	4	0.00
30/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3986	4	3986	4	0.00
30/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3949	4	3949	4	0.00
30/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3146	3	3146	3	0.00
30/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3115	3	3115	3	0.00
30/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3084	3	3084	3	0.00
30/05/2017	R248 On 03-August-17			Bond Future	9.71	94.5947	9.7114	94.5947	69,161.00
30/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1715	2	1715	2	0.00
30/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1678	2	1678	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
30/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1753	2	1753	2	0.00
30/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2939	3	2939	3	0.00
30/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2993	3	2993	3	0.00
30/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3047	3	3047	3	0.00
30/05/2017	R248 On 02-November-17			Bond Future	9.76	91.9670	9.7616	91.9670	226.00
30/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3177	3	3177	3	0.00
30/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3259	3	3259	3	0.00
30/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3218	3	3218	3	0.00
30/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4264	4	4264	4	0.00
30/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4214	4	4214	4	0.00
30/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4165	4	4165	4	0.00
30/05/2017	R248 On 01-February-18			Bond Future	9.81	93.7586	9.8115	93.7586	0.00
30/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5007	5	5007	5	0.00
30/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5053	5	5053	5	0.00
30/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5099	5	5099	5	0.00
30/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4284	4	4284	4	0.00
30/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4244	4	4244	4	0.00
30/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4324	4	4324	4	0.00