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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
15/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	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
15/05/2017	2025 On 03-August-17			Bond Future	128.99	129.3337	128.9922	129.3337	2,414.00
15/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4968	5	4968	5	0.00
15/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4988	5	4988	5	0.00
15/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4978	5	4978	5	0.00
15/05/2017	2025 On 02-November-17			Bond Future	131.49	131.8443	131.4945	131.8443	0.00
15/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1475	1	1475	1	0.00
15/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1485	1	1485	1	0.00
15/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1465	1	1465	1	0.00
15/05/2017	2025 On 01-February-18			Bond Future	132.78	133.1333	132.7752	133.1333	0.00
15/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1115	1	1115	1	0.00
15/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1105	1	1105	1	0.00
15/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1125	1	1125	1	0.00
15/05/2017	2029 On 01-February-18			Bond Future	104.01	103.9936	104.0127	103.9936	0.00
15/05/2017	2030 On 03-August-17			Bond Future	9.21	91.2865	9.2068	91.2865	32,424.00
15/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	842	1	842	1	0.00
15/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	910	1	910	1	0.00
15/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	977	1	977	1	0.00
15/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 02-November-17			Bond Future	9.25	93.0329	9.2523	93.0329	0.00
15/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	659	1	659	1	0.00
15/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	726	1	726	1	0.00
15/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	592	1	592	1	0.00
15/05/2017	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
15/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 01-February-18			Bond Future	9.30	90.8432	9.2957	90.8432	0.00
15/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	561	1	561	1	0.00
15/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	494	0	494	0	0.00
15/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	627	1	627	1	0.00
15/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/05/2017	2032 On 03-August-17			Bond Future	9.36	94.0784	9.3600	94.0784	21,580.00
15/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2313	2	2313	2	0.00
15/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2233	2	2233	2	0.00
15/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2273	2	2273	2	0.00
15/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1652	2	1652	2	0.00
15/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1718	2	1718	2	0.00
15/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1685	2	1685	2	0.00
15/05/2017	2032 On 02-November-17			Bond Future	9.41	91.7204	9.4097	91.7204	0.00
15/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3229	3	3229	3	0.00
15/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3267	3	3267	3	0.00
15/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3305	3	3305	3	0.00
15/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2684	3	2684	3	0.00
15/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2718	3	2718	3	0.00
15/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2651	3	2651	3	0.00
15/05/2017	2032 On 01-February-18			Bond Future	9.46	93.5102	9.4574	93.5102	0.00
15/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4030	4	4030	4	0.00
15/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4069	4	4069	4	0.00
15/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4108	4	4108	4	0.00
15/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3335	3	3335	3	0.00
15/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3302	3	3302	3	0.00
15/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3367	3	3367	3	0.00
15/05/2017	2033 On 03-August-17			Bond Future	106.31	106.2909	106.3125	106.2909	6,134.00
15/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/05/2017	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
15/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6807	7	6807	7	0.00
15/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6817	7	6817	7	0.00
15/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6827	7	6827	7	0.00
15/05/2017	2033 On 02-November-17			Bond Future	107.30	107.2775	107.2981	107.2775	0.00
15/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2782	3	2782	3	0.00
15/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2792	3	2792	3	0.00
15/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2772	3	2772	3	0.00
15/05/2017	2033 On 01-February-18			Bond Future	109.45	109.4263	109.4463	109.4263	0.00
15/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	194	0	194	0	0.00
15/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	214	0	214	0	0.00
15/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	204	0	204	0	0.00
15/05/2017	2037 On 03-August-17			Bond Future	9.68	90.2769	9.6817	90.2769	57,179.00
15/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1837	2	1837	2	0.00
15/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1801	2	1801	2	0.00
15/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1766	2	1766	2	0.00
15/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2701	3	2701	3	0.00
15/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2655	3	2655	3	0.00
15/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2747	3	2747	3	0.00
15/05/2017	2037 On 02-November-17			Bond Future	9.73	92.0041	9.7330	92.0041	233.00
15/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3086	3	3086	3	0.00
15/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3124	3	3124	3	0.00
15/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3049	3	3049	3	0.00
15/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3624	3	3624	3	0.00
15/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3666	4	3666	4	0.00
15/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3708	4	3708	4	0.00
15/05/2017	2037 On 01-February-18			Bond Future	9.78	89.5440	9.7830	89.5440	0.00
15/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4332	5	4332	5	0.00
15/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4373	5	4373	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
15/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4292	5	4292	5	0.00
15/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	4044	4	4044	4	0.00
15/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	4007	4	4007	4	0.00
15/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	4081	4	4081	4	0.00
15/05/2017	2038 On 03-August-17			Bond Future	131.34	131.3132	131.3401	131.3132	22,439.00
15/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9830	10	9830	10	0.00
15/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9820	10	9820	10	0.00
15/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9840	10	9840	10	0.00
15/05/2017	2038 On 02-November-17			Bond Future	133.89	133.8623	133.8879	133.8623	0.00
15/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	2932	3	2932	3	0.00
15/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2912	3	2912	3	0.00
15/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	2922	3	2922	3	0.00
15/05/2017	2038 On 01-February-18			Bond Future	135.05	135.0226	135.0473	135.0226	0.00
15/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1883	2	1883	2	0.00
15/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1893	2	1893	2	0.00
15/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1903	2	1903	2	0.00
15/05/2017	2040 On 03-August-17			Bond Future	9.79	93.5585	9.7930	93.5585	13,816.00
15/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1789	2	1789	2	0.00
15/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1754	2	1754	2	0.00
15/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1719	2	1719	2	0.00
15/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3243	3	3243	3	0.00
15/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3295	3	3295	3	0.00
15/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	3191	3	3191	3	0.00
15/05/2017	2040 On 02-November-17			Bond Future	9.85	95.3484	9.8459	95.3484	0.00
15/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	2908	3	2908	3	0.00

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15/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	2945	3	2945	3	0.00
15/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	2871	3	2871	3	0.00
15/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4443	4	4443	4	0.00
15/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4493	4	4493	4	0.00
15/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4542	4	4542	4	0.00
15/05/2017	2040 On 01-February-18			Bond Future	9.90	92.7033	9.8977	92.7033	0.00
15/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4458	5	4458	5	0.00
15/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4542	5	4542	5	0.00
15/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4500	5	4500	5	0.00
15/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4689	4	4689	4	0.00
15/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4648	4	4648	4	0.00
15/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4606	4	4606	4	0.00
15/05/2017	2044 On 03-August-17			Bond Future	9.86	90.3522	9.8627	90.3522	22,344.00
15/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1581	2	1581	2	0.00
15/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1548	2	1548	2	0.00
15/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1614	2	1614	2	0.00
15/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3656	3	3656	3	0.00
15/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3600	3	3600	3	0.00
15/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3545	3	3545	3	0.00
15/05/2017	2044 On 02-November-17			Bond Future	9.92	92.0808	9.9154	92.0808	200.00
15/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2709	3	2709	3	0.00
15/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	2781	3	2781	3	0.00
15/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	2745	3	2745	3	0.00
15/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4908	5	4908	5	0.00
15/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4855	5	4855	5	0.00
15/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4803	5	4803	5	0.00
15/05/2017	2044 On 01-February-18			Bond Future	9.97	89.4970	9.9669	89.4970	0.00
15/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4307	5	4307	5	0.00
15/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4347	5	4347	5	0.00
15/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4267	5	4267	5	0.00
15/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4868	5	4868	5	0.00
15/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4824	5	4824	5	0.00
15/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4913	5	4913	5	0.00
15/05/2017	2046 On 03-August-17			Bond Future	127.73	127.6990	127.7251	127.6990	22,790.00

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15/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13465	13	13465	13	0.00
15/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13445	13	13445	13	0.00
15/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13455	13	13455	13	0.00
15/05/2017	2046 On 02-November-17			Bond Future	128.62	128.5947	128.6197	128.5947	0.00
15/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7690	8	7690	8	0.00
15/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7700	8	7700	8	0.00
15/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7680	8	7680	8	0.00
15/05/2017	2046 On 01-February-18			Bond Future	131.19	131.1707	131.1950	131.1707	0.00
15/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1705	2	1705	2	0.00
15/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1715	2	1715	2	0.00
15/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1725	2	1725	2	0.00
15/05/2017	2050 On 03-August-17			Bond Future	135.76	135.7271	135.7550	135.7271	26,009.00
15/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13475	14	13475	14	0.00
15/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13485	14	13485	14	0.00
15/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13465	13	13465	13	0.00
15/05/2017	2050 On 02-November-17			Bond Future	138.39	138.3617	138.3887	138.3617	0.00
15/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6261	6	6261	6	0.00
15/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6271	6	6271	6	0.00
15/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6281	6	6281	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2017	2050 On 01-February-18			Bond Future	139.47	139.4414	139.4674	139.4414	0.00
15/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	773	1	773	1	0.00
15/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	783	1	783	1	0.00
15/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	763	1	763	1	0.00
15/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	AL37 On 03-August-17			Index Future	543.72	543.0750	543.7230	543.0750	0.00
15/05/2017	AL37 On 02-November-17			Index Future	554.12	553.4660	554.1240	553.4660	0.00
15/05/2017	AL37 On 01-February-18			Index Future	564.94	564.2670	564.9350	564.2670	0.00
15/05/2017	AL7T On 03-August-17			Index Future	624.83	623.6530	624.8310	623.6530	0.00
15/05/2017	AL7T On 02-November-17			Index Future	636.78	635.5860	636.7840	635.5860	0.00
15/05/2017	AL7T On 01-February-18			Index Future	649.21	647.9890	649.2070	647.9890	0.00
15/05/2017	ALBI On 03-August-17			Index Future	563.16	563.9170	563.1630	563.9170	633.00
15/05/2017	ALBI On 02-November-17			Index Future	573.94	574.7070	573.9370	574.7070	0.00
15/05/2017	ALBI On 01-February-18			Index Future	585.13	585.9220	585.1340	585.9220	0.00
15/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	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
15/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2017	EL28 On 03-August-17			Bond Future	128.63	128.5968	128.6253	128.5968	0.00
15/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6545	7	6545	7	0.00
15/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6535	7	6535	7	0.00
15/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6555	7	6555	7	0.00
15/05/2017	EL28 On 02-November-17			Bond Future	129.38	129.3493	129.3768	129.3493	0.00
15/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4493	5	4493	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
15/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4503	5	4503	5	0.00
15/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4513	5	4513	5	0.00
15/05/2017	EL28 On 01-February-18			Bond Future	131.97	131.9405	131.9672	131.9405	0.00
15/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	323	0	323	0	0.00
15/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	343	0	343	0	0.00
15/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	333	0	333	0	0.00
15/05/2017	ES33 On 03-August-17			Bond Future	10.73	78.6696	10.7295	78.6696	9,466.00
15/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1244	1	1244	1	0.00
15/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1181	1	1181	1	0.00
15/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1118	1	1118	1	0.00
15/05/2017	ES33 On 02-November-17			Bond Future	10.82	76.3829	10.8209	76.3829	0.00
15/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	924	1	924	1	0.00
15/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	863	1	863	1	0.00
15/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	986	1	986	1	0.00
15/05/2017	ES33 On 01-February-18			Bond Future	10.91	77.8734	10.9138	77.8734	0.00
15/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	454	1	454	1	0.00
15/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	513	1	513	1	0.00
15/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	572	1	572	1	0.00
15/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/05/2017	ES42 On 03-August-17			Bond Future	11.02	81.5624	11.0171	81.5624	7,957.00
15/05/2017	ES42 On 02-November-17			Bond Future	11.11	78.8613	11.1105	78.8613	0.00
15/05/2017	ES42 On 01-February-18			Bond Future	11.20	80.4001	11.2025	80.4001	0.00
15/05/2017	GOVI On 03-August-17			GOVI	561.52	562.1850	561.5170	562.1850	402.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	4170	1	4170	1	0.00
15/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	4070	1	4070	1	0.00
15/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	4270	1	4270	1	0.00
15/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 02-November-17			GOVI	572.26	572.9420	572.2580	572.9420	0.00
15/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
15/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	1920	0	1920	0	0.00
15/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	2020	0	2020	0	0.00
15/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	1820	0	1820	0	0.00
15/05/2017	GOVI On 01-February-18			GOVI	583.42	584.1220	583.4220	584.1220	0.00
15/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	23920	3	23920	3	0.00
15/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	24020	3	24020	3	0.00
15/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	23820	3	23820	3	0.00
15/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2017	IGOV On 03-August-17			Index Future	251.28	251.2410	251.2770	251.2410	1,296.00
15/05/2017	IGOV On 02-November-17			Index Future	256.15	256.1180	256.1520	256.1180	0.00
15/05/2017	IGOV On 01-February-18			Index Future	261.28	261.2490	261.2790	261.2490	0.00
15/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
15/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
15/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6098	99.6101	99.6098	0.00
15/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8167	99.8121	99.8167	0.00
15/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7658	99.7498	99.7658	0.00
15/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9578	99.9196	99.9578	0.00
15/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8454	99.8409	99.8454	0.00
15/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0479	99.0315	99.0479	0.00
15/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.6458	98.6080	98.6458	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
15/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.54	98.6024	98.5450	98.6024	0.00
15/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.93	99.0100	98.9300	99.0100	0.00
15/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.34	99.4296	99.3372	99.4296	0.00
15/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.75	99.8548	99.7458	99.8548	0.00
15/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.51	96.7103	96.5146	96.7103	0.00
15/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.78	95.9858	95.7802	95.9858	0.00
15/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.01	95.2300	95.0136	95.2300	0.00
15/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.22	95.4503	95.2238	95.4503	0.00
15/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.44	97.6709	97.4367	97.6709	51.00
15/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.60	97.8413	97.5963	97.8413	0.00
15/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.81	99.0681	98.8115	99.0681	0.00
15/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.77	96.1875	95.7653	96.1875	0.00
15/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.80	93.2345	92.7955	93.2345	0.00
15/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.55	92.0012	91.5513	92.0012	0.00
15/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.69	94.1388	93.6883	94.1388	0.00
15/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.43	97.8755	97.4303	97.8755	0.00
15/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.01	96.4626	96.0086	96.4626	0.00
15/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.06	98.5104	98.0578	98.5104	0.00
15/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.6800	7.3400	92.6800	0.00
15/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.7400	7.3300	92.7400	0.00
15/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.30	92.7900	7.3000	92.7900	0.00
15/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.8100	7.2400	92.8100	0.00
15/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.22	92.8500	7.2200	92.8500	0.00
15/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8700	7.1400	92.8700	0.00
15/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9200	7.0700	92.9200	0.00
15/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.03	92.9300	7.0300	92.9300	500.00
15/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.03	92.9100	7.0300	92.9100	0.00
15/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.05	92.8800	7.0500	92.8800	0.00
15/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.10	92.8300	7.1000	92.8300	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
15/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.16	92.7800	7.1600	92.7800	0.00
15/05/2017	R023 On 03-August-17			Bond Future	8.12	101.6169	8.1193	101.6169	32,290.00
15/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2310	2	2310	2	0.00
15/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2378	2	2378	2	0.00
15/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2344	2	2344	2	0.00
15/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	326	0	326	0	0.00
15/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	317	0	317	0	0.00
15/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	308	0	308	0	0.00
15/05/2017	R023 On 02-November-17			Bond Future	8.14	99.6307	8.1428	99.6307	0.00
15/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2379	2	2379	2	0.00
15/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2408	2	2408	2	0.00
15/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2438	2	2438	2	0.00
15/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	633	1	633	1	0.00
15/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	621	1	621	1	0.00
15/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	645	1	645	1	0.00
15/05/2017	R023 On 01-February-18			Bond Future	8.16	101.5749	8.1615	101.5749	0.00
15/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2059	2	2059	2	0.00
15/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2082	2	2082	2	0.00
15/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2036	2	2036	2	0.00
15/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1421	1	1421	1	0.00
15/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1404	1	1404	1	0.00
15/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1438	2	1438	2	0.00
15/05/2017	R035 On 03-August-17			Bond Future	9.58	98.2017	9.5772	98.2017	9,951.00
15/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	543	0	543	0	0.00
15/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	462	0	462	0	0.00
15/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	624	0	624	0	0.00
15/05/2017	R035 On 02-November-17			Bond Future	9.63	95.5796	9.6314	95.5796	0.00
15/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	171	0	171	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
15/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	250	0	250	0	0.00
15/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	330	0	330	0	0.00
15/05/2017	R035 On 01-February-18			Bond Future	9.68	97.4447	9.6849	97.4447	0.00
15/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	353	1	353	1	0.00
15/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	509	1	509	1	0.00
15/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	431	1	431	1	0.00
15/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R186 On 03-August-17			Bond Future	8.73	112.3258	8.7279	112.3258	86,857.00
15/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5336	5	5336	5	0.00
15/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4510	4	4510	4	0.00
15/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2379	2	2379	2	0.00
15/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2463	2	2463	2	0.00
15/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2768	3	2768	3	0.00
15/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2135	2	2135	2	0.00
15/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2421	2	2421	2	0.00
15/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	265	0	265	0	6,500.00
15/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	399	0	399	0	750.00
15/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1154	1	1154	1	0.00
15/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	945	1	945	1	2,604.00
15/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1105	1	1105	1	0.00
15/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1312	1	1312	1	750.00
15/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1129	1	1129	1	0.00
15/05/2017	R186 On 02-November-17			Bond Future	8.77	114.4749	8.7676	114.4749	4.00
15/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2856	3	2856	3	0.00
15/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2930	3	2930	3	0.00
15/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2893	3	2893	3	0.00
15/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2086	2	2086	2	0.00
15/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2057	2	2057	2	0.00
15/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2115	2	2115	2	0.00
15/05/2017	R186 On 01-February-18			Bond Future	8.80	111.4058	8.8042	111.4058	0.00
15/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3620	4	3620	4	0.00
15/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3656	4	3656	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
15/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3692	4	3692	4	0.00
15/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2617	3	2617	3	0.00
15/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2589	3	2589	3	0.00
15/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2561	3	2561	3	0.00
15/05/2017	R197 On 03-August-17			Bond Future	298.02	297.9562	298.0176	297.9562	2,350.00
15/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10042	10	10042	10	0.00
15/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10052	10	10052	10	0.00
15/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10032	10	10032	10	0.00
15/05/2017	R197 On 02-November-17			Bond Future	303.80	303.7401	303.7988	303.7401	0.00
15/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1361	1	1361	1	0.00
15/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1371	1	1371	1	0.00
15/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1351	1	1351	1	0.00
15/05/2017	R197 On 01-February-18			Bond Future	302.83	302.7703	302.8273	302.7703	0.00
15/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1157	1	1157	1	0.00
15/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1147	1	1147	1	0.00
15/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1167	1	1167	1	0.00
15/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 03-August-17			Bond Future	244.67	244.6171	244.6675	244.6171	30,577.00
15/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13693	14	13693	14	0.00
15/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13703	14	13703	14	0.00
15/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13683	14	13683	14	0.00
15/05/2017	R202 On 02-November-17			Bond Future	249.41	249.3658	249.4140	249.3658	0.00
15/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4476	5	4476	5	0.00
15/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4486	5	4486	5	0.00
15/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4496	5	4496	5	0.00
15/05/2017	R202 On 01-February-18			Bond Future	250.66	250.6142	250.6606	250.6142	0.00
15/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1601	2	1601	2	0.00
15/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1591	2	1591	2	0.00
15/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1581	2	1581	2	0.00
15/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
15/05/2017	R203 On 03-August-17			Bond Future	7.02	103.3635	7.0242	103.3635	0.00
15/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	231	0	231	0	0.00
15/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	230	0	230	0	0.00
15/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	229	0	229	0	0.00
15/05/2017	R204 On 03-August-17			Bond Future	7.40	101.7844	7.4032	101.7844	41,363.00
15/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	503	0	503	0	0.00
15/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	524	1	524	1	0.00
15/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	513	1	513	1	0.00
15/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	57	0	57	0	0.00
15/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	55	0	55	0	0.00
15/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	53	0	53	0	0.00
15/05/2017	R204 On 02-November-17			Bond Future	7.32	103.7319	7.3181	103.7319	0.00
15/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	496	0	496	0	0.00
15/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	478	0	478	0	0.00
15/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	487	0	487	0	0.00
15/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	30	0	30	0	0.00
15/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	29	0	29	0	0.00
15/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	28	0	28	0	0.00
15/05/2017	R204 On 01-February-18			Bond Future	7.14	101.7158	7.1448	101.7158	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
15/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	318	0	318	0	0.00
15/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	328	0	328	0	0.00
15/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	323	0	323	0	0.00
15/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	226	0	226	0	0.00
15/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	223	0	223	0	0.00
15/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	230	0	230	0	0.00
15/05/2017	R207 On 03-August-17			Bond Future	7.52	99.8254	7.5152	99.8254	45,809.00
15/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1482	1	1482	1	51.00
15/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1893	2	1893	2	0.00
15/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1935	2	1935	2	0.00
15/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1914	2	1914	2	0.00
15/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	8	0	8	0	0.00
15/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	8	0	8	0	0.00
15/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	7	0	7	0	0.00
15/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	24	0	24	0	0.00
15/05/2017	R207 On 02-November-17			Bond Future	7.48	101.7353	7.4791	101.7353	0.00
15/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1216	1	1216	1	0.00
15/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1199	1	1199	1	0.00
15/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1183	1	1183	1	0.00
15/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	96	0	96	0	0.00
15/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	99	0	99	0	0.00
15/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	94	0	94	0	0.00
15/05/2017	R207 On 01-February-18			Bond Future	7.42	100.0785	7.4158	100.0785	0.00
15/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	776	1	776	1	0.00
15/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	787	1	787	1	0.00
15/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	797	1	797	1	0.00
15/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	443	0	443	0	0.00
15/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	436	0	436	0	0.00
15/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	450	0	450	0	0.00
15/05/2017	R208 On 03-August-17			Bond Future	7.66	99.4413	7.6593	99.4413	32,228.00
15/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2023	2	2023	2	0.00
15/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2077	2	2077	2	0.00
15/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2050	2	2050	2	0.00
15/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	76	0	76	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
15/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	73	0	73	0	0.00
15/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	71	0	71	0	0.00
15/05/2017	R208 On 02-November-17			Bond Future	7.65	97.9420	7.6518	97.9420	0.00
15/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1729	2	1729	2	0.00
15/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1775	2	1775	2	0.00
15/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1752	2	1752	2	0.00
15/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	209	0	209	0	0.00
15/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	204	0	204	0	0.00
15/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	215	0	215	0	0.00
15/05/2017	R208 On 01-February-18			Bond Future	7.63	99.8532	7.6316	99.8532	0.00
15/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1316	1	1316	1	0.00
15/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1283	1	1283	1	0.00
15/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1300	1	1300	1	0.00
15/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	748	1	748	1	0.00
15/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	737	1	737	1	0.00
15/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	727	1	727	1	0.00
15/05/2017	R209 On 03-August-17			Bond Future	9.54	74.0053	9.5430	74.0053	70,969.00
15/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1495	2	1495	2	0.00
15/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1465	2	1465	2	0.00
15/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1525	2	1525	2	0.00
15/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2194	2	2194	2	0.00
15/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2156	2	2156	2	0.00
15/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2233	2	2233	2	0.00
15/05/2017	R209 On 02-November-17			Bond Future	9.59	72.2713	9.5903	72.2713	476.00
15/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4307	4	4307	4	0.00
15/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2604	3	2604	3	0.00
15/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2540	3	2540	3	0.00
15/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7003	7	7003	7	0.00
15/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	306	0	306	0	2,800.00
15/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1192	1	1192	1	4,100.00
15/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2572	3	2572	3	0.00
15/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1650	2	1650	2	3,360.00
15/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	715	1	715	1	1,300.00
15/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5301	5	5301	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
15/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2941	3	2941	3	0.00
15/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	3012	3	3012	3	0.00
15/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9756	10	9756	10	0.00
15/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2976	3	2976	3	0.00
15/05/2017	R209 On 01-February-18			Bond Future	9.64	73.6815	9.6358	73.6815	0.00
15/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3680	4	3680	4	0.00
15/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3715	4	3715	4	0.00
15/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3749	4	3749	4	0.00
15/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3192	3	3192	3	0.00
15/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3130	3	3130	3	0.00
15/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3161	3	3161	3	0.00
15/05/2017	R210 On 03-August-17			Bond Future	187.32	187.2868	187.3249	187.2868	1,675.00
15/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8965	9	8965	9	0.00
15/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8955	9	8955	9	0.00
15/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8975	9	8975	9	0.00
15/05/2017	R210 On 02-November-17			Bond Future	188.56	188.5224	188.5588	188.5224	0.00
15/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3521	4	3521	4	0.00
15/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3531	4	3531	4	0.00
15/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3511	4	3511	4	0.00
15/05/2017	R210 On 01-February-18			Bond Future	192.33	192.2988	192.3339	192.2988	0.00
15/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	26	0	26	0	0.00
15/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	46	0	46	0	0.00
15/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	36	0	36	0	0.00
15/05/2017	R212 On 03-August-17			Bond Future	148.98	149.3472	148.9816	149.3472	4,858.00
15/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4358		4	4358	4	0.00
15/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4368		4	4368	4	0.00
15/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4378		4	4378	4	0.00
15/05/2017	R212 On 02-November-17			Bond Future	151.87		152.2463	151.8717	152.2463	0.00
15/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	528		0	528	0	0.00
15/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	548		0	548	0	0.00
15/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	538		0	538	0	0.00
15/05/2017	R212 On 01-February-18			Bond Future	152.85		153.2358	152.8523	153.2358	0.00
15/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0		0	0	0	0.00
15/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1838		1	1838	1	0.00
15/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1848		1	1848	1	0.00
15/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1858		1	1858	1	0.00
15/05/2017	R213 On 03-August-17			Bond Future	9.24		85.9248	9.2355	85.9248	55,673.00
15/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2101		2	2101	2	0.00
15/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2177		2	2177	2	0.00
15/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2139		2	2139	2	0.00
15/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1441		1	1441	1	0.00
15/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1413		1	1413	1	0.00
15/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1470		2	1470	2	0.00
15/05/2017	R213 On 02-November-17			Bond Future	9.28		84.0186	9.2823	84.0186	0.00
15/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2911		3	2911	3	0.00
15/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2841		3	2841	3	0.00
15/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2876		3	2876	3	0.00
15/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2460		3	2460	3	0.00
15/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2428		2	2428	2	0.00
15/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2397		2	2397	2	0.00
15/05/2017	R213 On 01-February-18			Bond Future	9.33		85.6582	9.3279	85.6582	0.00

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15/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3638	4	3638	4	0.00
15/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3604	4	3604	4	0.00
15/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3570	4	3570	4	0.00
15/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3004	3	3004	3	0.00
15/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2974	3	2974	3	0.00
15/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3035	3	3035	3	0.00
15/05/2017	R214 On 03-August-17			Bond Future	9.73	73.5713	9.7294	73.5713	35,526.00
15/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1231	1	1231	1	0.00
15/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1285	1	1285	1	0.00
15/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1257	1	1257	1	0.00
15/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2778	3	2778	3	0.00
15/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2689	2	2689	2	0.00
15/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2733	3	2733	3	0.00
15/05/2017	R214 On 02-November-17			Bond Future	9.78	71.6824	9.7801	71.6824	0.00
15/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2290	2	2290	2	0.00
15/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2350	3	2350	3	0.00
15/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2320	3	2320	3	0.00
15/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3646	3	3646	3	0.00
15/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3605	3	3605	3	0.00
15/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3686	3	3686	3	0.00
15/05/2017	R214 On 01-February-18			Bond Future	9.83	73.0812	9.8300	73.0812	0.00
15/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3595	4	3595	4	0.00
15/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3664	4	3664	4	0.00
15/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3629	4	3629	4	0.00
15/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3663	3	3663	3	0.00
15/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3629	3	3629	3	0.00
15/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3596	3	3596	3	0.00
15/05/2017	R248 On 03-August-17			Bond Future	9.84	93.9324	9.8373	93.9324	69,161.00
15/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1511	2	1511	2	0.00
15/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1479	2	1479	2	0.00
15/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1544	2	1544	2	0.00
15/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3842	4	3842	4	0.00
15/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3901	4	3901	4	0.00
15/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3960	4	3960	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
15/05/2017	R248 On 02-November-17			Bond Future	9.89	91.2920	9.8913	91.2920	226.00
15/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	2800	3	2800	3	0.00
15/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	2873	3	2873	3	0.00
15/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	2836	3	2836	3	0.00
15/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	5020	5	5020	5	0.00
15/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4966	5	4966	5	0.00
15/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4913	5	4913	5	0.00
15/05/2017	R248 On 01-February-18			Bond Future	9.94	93.0734	9.9447	93.0734	0.00
15/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4473	5	4473	5	0.00
15/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4515	5	4515	5	0.00
15/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4557	5	4557	5	0.00
15/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4898	5	4898	5	0.00
15/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4854	5	4854	5	0.00
15/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4943	5	4943	5	0.00