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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
17/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	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
17/05/2017	2025 On 03-August-17			Bond Future	129.10	129.0187	129.0996	129.0187	2,414.00
17/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4860	5	4860	5	0.00
17/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4880	5	4880	5	0.00
17/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4870	5	4870	5	0.00
17/05/2017	2025 On 02-November-17			Bond Future	131.61	131.5223	131.6053	131.5223	0.00
17/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1365	1	1365	1	0.00
17/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1375	1	1375	1	0.00
17/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1355	1	1355	1	0.00
17/05/2017	2025 On 01-February-18			Bond Future	132.88	132.8033	132.8832	132.8033	0.00
17/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1007	1	1007	1	0.00
17/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	997	1	997	1	0.00
17/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1017	1	1017	1	0.00
17/05/2017	2029 On 01-February-18			Bond Future	104.10	104.0345	104.0965	104.0345	0.00
17/05/2017	2030 On 03-August-17			Bond Future	9.18	91.8988	9.1839	91.8988	32,100.00
17/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	999	1	999	1	0.00
17/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1067	1	1067	1	0.00
17/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1135	2	1135	2	0.00
17/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 02-November-17			Bond Future	9.23	93.6571	9.2285	93.6571	0.00
17/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	821	1	821	1	0.00
17/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	888	1	888	1	0.00
17/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	753	1	753	1	0.00
17/05/2017	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
17/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 01-February-18			Bond Future	9.27	91.4780	9.2715	91.4780	0.00
17/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	723	1	723	1	0.00
17/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	657	1	657	1	0.00
17/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	789	1	789	1	0.00
17/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
17/05/2017	2032 On 03-August-17			Bond Future	9.34	94.7726	9.3373	94.7726	24,915.00
17/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2376	3	2376	3	0.00
17/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2294	3	2294	3	0.00
17/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2335	3	2335	3	0.00
17/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1547	1	1547	1	0.00
17/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1611	1	1611	1	0.00
17/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1579	1	1579	1	0.00
17/05/2017	2032 On 02-November-17			Bond Future	9.39	92.4280	9.3862	92.4280	0.00
17/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3281	4	3281	4	0.00
17/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3320	4	3320	4	0.00
17/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3359	4	3359	4	0.00
17/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2565	2	2565	2	0.00
17/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2599	2	2599	2	0.00
17/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2532	2	2532	2	0.00
17/05/2017	2032 On 01-February-18			Bond Future	9.43	94.2300	9.4334	94.2300	0.00
17/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4087	4	4087	4	0.00
17/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4126	4	4126	4	0.00
17/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4165	4	4165	4	0.00
17/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3219	3	3219	3	0.00
17/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3187	3	3187	3	0.00
17/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3250	3	3250	3	0.00
17/05/2017	2033 On 03-August-17			Bond Future	106.40	106.3341	106.4001	106.3341	6,134.00
17/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/05/2017	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
17/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6720	7	6720	7	0.00
17/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6730	7	6730	7	0.00
17/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6740	7	6740	7	0.00
17/05/2017	2033 On 02-November-17			Bond Future	107.39	107.3206	107.3883	107.3206	0.00
17/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2692	3	2692	3	0.00
17/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2702	3	2702	3	0.00
17/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2682	3	2682	3	0.00
17/05/2017	2033 On 01-February-18			Bond Future	109.53	109.4692	109.5344	109.4692	0.00
17/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	106	0	106	0	0.00
17/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	126	0	126	0	0.00
17/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	116	0	116	0	0.00
17/05/2017	2037 On 03-August-17			Bond Future	9.64	90.7842	9.6381	90.7842	57,059.00
17/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1969	2	1969	2	0.00
17/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1931	2	1931	2	0.00
17/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1894	2	1894	2	0.00
17/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2481	2	2481	2	0.00
17/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2437	2	2437	2	0.00
17/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2525	2	2525	2	0.00
17/05/2017	2037 On 02-November-17			Bond Future	9.69	92.5212	9.6880	92.5212	233.00
17/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3237	4	3237	4	0.00
17/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3276	4	3276	4	0.00
17/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3198	3	3198	3	0.00
17/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3419	3	3419	3	0.00
17/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3460	3	3460	3	0.00
17/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3501	3	3501	3	0.00
17/05/2017	2037 On 01-February-18			Bond Future	9.74	90.0697	9.7369	90.0697	0.00
17/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4500	5	4500	5	0.00
17/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4542	5	4542	5	0.00

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17/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4458	5	4458	5	0.00
17/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3850	4	3850	4	0.00
17/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3814	4	3814	4	0.00
17/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3886	4	3886	4	0.00
17/05/2017	2038 On 03-August-17			Bond Future	131.45	131.3669	131.4489	131.3669	22,439.00
17/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9721	10	9721	10	0.00
17/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9711	10	9711	10	0.00
17/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9731	10	9731	10	0.00
17/05/2017	2038 On 02-November-17			Bond Future	134.00	133.9161	134.0002	133.9161	0.00
17/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	2820	3	2820	3	0.00
17/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2800	3	2800	3	0.00
17/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	2810	3	2810	3	0.00
17/05/2017	2038 On 01-February-18			Bond Future	135.16	135.0758	135.1568	135.0758	0.00
17/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1773	2	1773	2	0.00
17/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1783	2	1783	2	0.00
17/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1793	2	1793	2	0.00
17/05/2017	2040 On 03-August-17			Bond Future	9.73	94.0550	9.7340	94.0550	13,816.00
17/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1976	2	1976	2	0.00
17/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1938	2	1938	2	0.00
17/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1900	2	1900	2	0.00
17/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2923	3	2923	3	0.00
17/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2972	3	2972	3	0.00
17/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2874	3	2874	3	0.00
17/05/2017	2040 On 02-November-17			Bond Future	9.79	95.8546	9.7850	95.8546	0.00
17/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3119	3	3119	3	0.00

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17/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3158	3	3158	3	0.00
17/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3080	3	3080	3	0.00
17/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4142	4	4142	4	0.00
17/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4189	4	4189	4	0.00
17/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4237	4	4237	4	0.00
17/05/2017	2040 On 01-February-18			Bond Future	9.84	93.2177	9.8352	93.2177	0.00
17/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4708	5	4708	5	0.00
17/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4794	5	4794	5	0.00
17/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4751	5	4751	5	0.00
17/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4416	4	4416	4	0.00
17/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4376	4	4376	4	0.00
17/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4336	4	4336	4	0.00
17/05/2017	2044 On 03-August-17			Bond Future	9.80	90.8508	9.7986	90.8508	22,344.00
17/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1770	2	1770	2	0.00
17/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1734	2	1734	2	0.00
17/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1805	2	1805	2	0.00
17/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3293	3	3293	3	0.00
17/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3240	3	3240	3	0.00
17/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3188	3	3188	3	0.00
17/05/2017	2044 On 02-November-17			Bond Future	9.85	92.5890	9.8493	92.5890	200.00
17/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2932	3	2932	3	0.00
17/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3008	3	3008	3	0.00
17/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	2970	3	2970	3	0.00
17/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4570	4	4570	4	0.00
17/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4520	4	4520	4	0.00
17/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4471	4	4471	4	0.00
17/05/2017	2044 On 01-February-18			Bond Future	9.90	90.0136	9.8991	90.0136	0.00
17/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4580	5	4580	5	0.00
17/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4622	5	4622	5	0.00
17/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4538	5	4538	5	0.00
17/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4572	4	4572	4	0.00
17/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4530	4	4530	4	0.00
17/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4615	4	4615	4	0.00
17/05/2017	2046 On 03-August-17			Bond Future	127.83	127.7513	127.8312	127.7513	22,790.00

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17/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13359	13	13359	13	0.00
17/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13339	13	13339	13	0.00
17/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13349	13	13349	13	0.00
17/05/2017	2046 On 02-November-17			Bond Future	128.73	128.6471	128.7290	128.6471	0.00
17/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7581	8	7581	8	0.00
17/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7591	8	7591	8	0.00
17/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7571	8	7571	8	0.00
17/05/2017	2046 On 01-February-18			Bond Future	131.30	131.2226	131.3016	131.2226	0.00
17/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1598	2	1598	2	0.00
17/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1608	2	1608	2	0.00
17/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1618	2	1618	2	0.00
17/05/2017	2050 On 03-August-17			Bond Future	135.87	135.7833	135.8693	135.7833	26,009.00
17/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13361	13	13361	13	0.00
17/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13371	13	13371	13	0.00
17/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13351	13	13351	13	0.00
17/05/2017	2050 On 02-November-17			Bond Future	138.51	138.4181	138.5062	138.4181	0.00
17/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6144	6	6144	6	0.00
17/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6154	6	6154	6	0.00
17/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6164	6	6164	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
17/05/2017	2050 On 01-February-18			Bond Future	139.58	139.4972	139.5822	139.4972	0.00
17/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
17/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	658	1	658	1	0.00
17/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	668	1	668	1	0.00
17/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	648	1	648	1	0.00
17/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	AL37 On 03-August-17			Index Future	544.19	545.1700	544.1850	545.1700	0.00
17/05/2017	AL37 On 02-November-17			Index Future	554.60	555.6030	554.5980	555.6030	0.00
17/05/2017	AL37 On 01-February-18			Index Future	565.41	566.4360	565.4050	566.4360	0.00
17/05/2017	AL7T On 03-August-17			Index Future	625.58	627.6570	625.5770	627.6570	0.00
17/05/2017	AL7T On 02-November-17			Index Future	637.55	639.6670	637.5470	639.6670	0.00
17/05/2017	AL7T On 01-February-18			Index Future	649.97	652.1400	649.9710	652.1400	0.00
17/05/2017	ALBI On 03-August-17			Index Future	564.63	567.0590	564.6310	567.0590	633.00
17/05/2017	ALBI On 02-November-17			Index Future	575.43	577.9100	575.4340	577.9100	0.00
17/05/2017	ALBI On 01-February-18			Index Future	586.65	589.1790	586.6470	589.1790	0.00
17/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	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
17/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2017	EL28 On 03-August-17			Bond Future	128.74	128.6539	128.7409	128.6539	0.00
17/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6429	7	6429	7	0.00
17/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6419	7	6419	7	0.00
17/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6439	7	6439	7	0.00
17/05/2017	EL28 On 02-November-17			Bond Future	129.50	129.4066	129.4958	129.4066	0.00
17/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4374	4	4374	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
17/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4384	4	4384	4	0.00
17/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4394	4	4394	4	0.00
17/05/2017	EL28 On 01-February-18			Bond Future	132.08	131.9975	132.0838	131.9975	0.00
17/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
17/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	206	0	206	0	0.00
17/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	226	0	226	0	0.00
17/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	216	0	216	0	0.00
17/05/2017	ES33 On 03-August-17			Bond Future	10.73	79.1289	10.7308	79.1289	9,466.00
17/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1252	1	1252	1	0.00
17/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1189	1	1189	1	0.00
17/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1126	0	1126	0	0.00
17/05/2017	ES33 On 02-November-17			Bond Future	10.82	76.8511	10.8221	76.8511	0.00
17/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	932	0	932	0	0.00
17/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	870	0	870	0	0.00
17/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	994	0	994	0	0.00
17/05/2017	ES33 On 01-February-18			Bond Future	10.92	78.3495	10.9154	78.3495	0.00
17/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	444	1	444	1	0.00
17/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	503	1	503	1	0.00
17/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	563	1	563	1	0.00
17/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
17/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
17/05/2017	ES42 On 03-August-17			Bond Future	10.96	82.0429	10.9617	82.0429	7,957.00
17/05/2017	ES42 On 02-November-17			Bond Future	11.05	79.3511	11.0531	79.3511	0.00
17/05/2017	ES42 On 01-February-18			Bond Future	11.14	80.8982	11.1434	80.8982	0.00
17/05/2017	GOVI On 03-August-17			GOVI	562.98	565.3370	562.9790	565.3370	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
17/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	18790	4	18790	4	0.00
17/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	18690	4	18690	4	0.00
17/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	18890	4	18890	4	0.00
17/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 02-November-17			GOVI	573.75	576.1560	573.7510	576.1560	0.00
17/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	13110	4	13110	4	0.00
17/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	13010	4	13010	4	0.00
17/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	12910	4	12910	4	0.00
17/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 01-February-18			GOVI	584.93	587.3900	584.9320	587.3900	0.00
17/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	39020	6	39020	6	0.00
17/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	39120	6	39120	6	0.00
17/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	38920	6	38920	6	0.00
17/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
17/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
17/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2017	IGOV On 03-August-17			Index Future	251.24	251.1870	251.2380	251.1870	1,296.00
17/05/2017	IGOV On 02-November-17			Index Future	256.12	256.0610	256.1150	256.0610	0.00
17/05/2017	IGOV On 01-February-18			Index Future	261.23	261.1870	261.2330	261.1870	0.00
17/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
17/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
17/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
17/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6099	99.6116	99.6099	0.00
17/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8122	99.8197	99.8122	0.00
17/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7529	99.7670	99.7529	0.00
17/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9206	99.9449	99.9206	0.00
17/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8406	99.8478	99.8406	0.00
17/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0335	99.0476	99.0335	0.00
17/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6085	98.6322	98.6085	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
17/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5445	98.5783	98.5445	0.00
17/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	98.9300	98.9700	98.9300	0.00
17/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3315	99.3820	99.3315	0.00
17/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7362	99.7924	99.7362	0.00
17/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.60	96.4288	96.5973	96.4288	0.00
17/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.86	95.6715	95.8598	95.6715	0.00
17/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.09	94.8871	95.0888	94.8871	0.00
17/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.29	95.0803	95.2878	95.0803	0.00
17/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.49	97.2799	97.4867	97.2799	51.00
17/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.64	97.4282	97.6352	97.4282	0.00
17/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.84	98.6358	98.8448	98.6358	0.00
17/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.81	95.5166	95.8084	95.5166	0.00
17/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.85	92.5310	92.8489	92.5310	0.00
17/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.61	91.2794	91.6140	91.2794	0.00
17/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.76	93.4195	93.7576	93.4195	0.00
17/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.50	97.1695	97.5032	97.1695	0.00
17/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.09	95.7471	96.0856	95.7471	0.00
17/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.14	97.7983	98.1392	97.7983	0.00
17/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
17/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
17/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
17/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
17/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
17/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	1,500.00
17/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
17/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
17/05/2017	R023 On 03-August-17			Bond Future	8.09	102.0767	8.0922	102.0767	32,290.00
17/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2388	3	2388	3	0.00
17/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2457	3	2457	3	0.00
17/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2422	3	2422	3	0.00
17/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	285	0	285	0	0.00
17/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	277	0	277	0	0.00
17/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	269	0	269	0	0.00
17/05/2017	R023 On 02-November-17			Bond Future	8.11	100.0994	8.1139	100.0994	0.00
17/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2444	3	2444	3	0.00
17/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2474	3	2474	3	0.00
17/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2505	3	2505	3	0.00
17/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	578	1	578	1	0.00
17/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	567	1	567	1	0.00
17/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	589	1	589	1	0.00
17/05/2017	R023 On 01-February-18			Bond Future	8.13	102.0511	8.1315	102.0511	0.00
17/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2101	2	2101	2	0.00
17/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2125	2	2125	2	0.00
17/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2078	2	2078	2	0.00
17/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1343	1	1343	1	0.00
17/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1326	1	1326	1	0.00
17/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1359	1	1359	1	0.00
17/05/2017	R035 On 03-August-17			Bond Future	9.54	98.7939	9.5390	98.7939	9,951.00
17/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	235	0	235	0	0.00
17/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	154	0	154	0	0.00
17/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	316	0	316	0	0.00
17/05/2017	R035 On 02-November-17			Bond Future	9.59	96.1831	9.5919	96.1831	0.00
17/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	64	1	64	1	0.00
17/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	1	0	1	0.00
17/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	144	1	144	1	0.00
17/05/2017	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
17/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	15	0	15	0	0.00
17/05/2017	R035 On 01-February-18			Bond Future	9.64	98.0584	9.6444	98.0584	0.00
17/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	671	1	671	1	0.00
17/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	827	1	827	1	0.00
17/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	749	1	749	1	0.00
17/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R186 On 03-August-17			Bond Future	8.71	113.0708	8.7053	113.0708	88,503.00
17/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2399	0	2399	0	0.00
17/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5454	6	5454	6	0.00
17/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4615	5	4615	5	0.00
17/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2527	3	2527	3	0.00
17/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2441	3	2441	3	0.00
17/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2840	3	2840	3	0.00
17/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2191	2	2191	2	0.00
17/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2484	3	2484	3	0.00
17/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	1087	0	1087	0	1,050.00
17/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	229	0	229	0	6,500.00
17/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	351	0	351	0	750.00
17/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1063	1	1063	1	0.00
17/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	863	1	863	1	2,604.00
17/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1016	1	1016	1	0.00
17/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1215	1	1215	1	750.00
17/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1039	1	1039	1	0.00
17/05/2017	R186 On 02-November-17			Bond Future	8.74	115.2343	8.7439	115.2343	4.00
17/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2903	3	2903	3	0.00
17/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2978	3	2978	3	0.00
17/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2940	3	2940	3	0.00
17/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1976	2	1976	2	0.00
17/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1948	2	1948	2	0.00
17/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2004	2	2004	2	0.00
17/05/2017	R186 On 01-February-18			Bond Future	8.78	112.1782	8.7799	112.1782	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
17/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3665	4	3665	4	0.00
17/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3701	4	3701	4	0.00
17/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3738	4	3738	4	0.00
17/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2504	2	2504	2	0.00
17/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2449	2	2449	2	0.00
17/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2476	2	2476	2	0.00
17/05/2017	R197 On 03-August-17			Bond Future	298.27	298.0788	298.2669	298.0788	2,350.00
17/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	9793	10	9793	10	0.00
17/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	9803	10	9803	10	0.00
17/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	9783	10	9783	10	0.00
17/05/2017	R197 On 02-November-17			Bond Future	304.06	303.8631	304.0560	303.8631	0.00
17/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1104	1	1104	1	0.00
17/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1114	1	1114	1	0.00
17/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1094	1	1094	1	0.00
17/05/2017	R197 On 01-February-18			Bond Future	303.08	302.8927	303.0783	302.8927	0.00
17/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1408	1	1408	1	0.00
17/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1398	1	1398	1	0.00
17/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1418	1	1418	1	0.00
17/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 03-August-17			Bond Future	244.24	244.0855	244.2389	244.0855	30,577.00
17/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14121	14	14121	14	0.00
17/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14131	14	14131	14	0.00
17/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14111	14	14111	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2017	R202 On 02-November-17			Bond Future	248.98	248.8220	248.9795	248.8220	0.00
17/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4911	5	4911	5	0.00
17/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4921	5	4921	5	0.00
17/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4931	5	4931	5	0.00
17/05/2017	R202 On 01-February-18			Bond Future	250.21	250.0568	250.2083	250.0568	0.00
17/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1148	1	1148	1	0.00
17/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1138	1	1138	1	0.00
17/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1128	1	1128	1	0.00
17/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R203 On 03-August-17			Bond Future	7.14	103.3795	7.1411	103.3795	0.00
17/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	243	0	243	0	0.00
17/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	242	0	242	0	0.00
17/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	241	0	241	0	0.00
17/05/2017	R204 On 03-August-17			Bond Future	7.39	101.8884	7.3933	101.8884	41,363.00
17/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	510	1	510	1	0.00
17/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	531	1	531	1	0.00
17/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	521	1	521	1	0.00
17/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	52	0	52	0	0.00
17/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	50	0	50	0	0.00
17/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	48	0	48	0	0.00
17/05/2017	R204 On 02-November-17			Bond Future	7.31	103.8379	7.3053	103.8379	0.00
17/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	506	1	506	1	0.00
17/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	488	1	488	1	0.00
17/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	497	1	497	1	0.00
17/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	26	0	26	0	0.00
17/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	25	0	25	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
17/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	24	0	24	0	0.00
17/05/2017	R204 On 01-February-18			Bond Future	7.13	101.8222	7.1309	101.8222	0.00
17/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	320	0	320	0	0.00
17/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	330	0	330	0	0.00
17/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	325	0	325	0	0.00
17/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	217	0	217	0	0.00
17/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	214	0	214	0	0.00
17/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	220	0	220	0	0.00
17/05/2017	R207 On 03-August-17			Bond Future	7.49	100.0406	7.4936	100.0406	45,809.00
17/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1524	2	1524	2	51.00
17/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1938	2	1938	2	0.00
17/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1980	2	1980	2	0.00
17/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1959	2	1959	2	0.00
17/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	6	0	6	0	0.00
17/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	6	0	6	0	0.00
17/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	6	0	6	0	0.00
17/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	19	0	19	0	0.00
17/05/2017	R207 On 02-November-17			Bond Future	7.45	101.9547	7.4546	101.9547	0.00
17/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1251	1	1251	1	0.00
17/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1234	1	1234	1	0.00
17/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1217	1	1217	1	0.00
17/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	82	0	82	0	0.00
17/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	85	0	85	0	0.00
17/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	80	0	80	0	0.00
17/05/2017	R207 On 01-February-18			Bond Future	7.39	100.3006	7.3891	100.3006	0.00
17/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	792	1	792	1	0.00
17/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	803	1	803	1	0.00
17/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	814	1	814	1	0.00
17/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	412	0	412	0	0.00
17/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	405	0	405	0	0.00
17/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	419	0	419	0	0.00
17/05/2017	R208 On 03-August-17			Bond Future	7.64	99.7532	7.6380	99.7532	32,228.00
17/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2076	2	2076	2	0.00
17/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2131	2	2131	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
17/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2104	2	2104	2	0.00
17/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	64	0	64	0	0.00
17/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	61	0	61	0	0.00
17/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	59	0	59	0	0.00
17/05/2017	R208 On 02-November-17			Bond Future	7.63	98.2599	7.6286	98.2599	0.00
17/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1772	2	1772	2	0.00
17/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1819	2	1819	2	0.00
17/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1796	2	1796	2	0.00
17/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	186	0	186	0	0.00
17/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	181	0	181	0	0.00
17/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	191	0	191	0	0.00
17/05/2017	R208 On 01-February-18			Bond Future	7.61	100.1758	7.6072	100.1758	0.00
17/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1338	1	1338	1	0.00
17/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1304	1	1304	1	0.00
17/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1321	1	1321	1	0.00
17/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	702	1	702	1	0.00
17/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	692	1	692	1	0.00
17/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	682	1	682	1	0.00
17/05/2017	R209 On 03-August-17			Bond Future	9.51	74.5002	9.5050	74.5002	70,969.00
17/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1583	2	1583	2	0.00
17/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1552	2	1552	2	0.00
17/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1615	2	1615	2	0.00
17/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2026	2	2026	2	0.00
17/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1989	2	1989	2	0.00
17/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2063	2	2063	2	0.00
17/05/2017	R209 On 02-November-17			Bond Future	9.55	72.7756	9.5513	72.7756	476.00
17/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4454	5	4454	5	0.00
17/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2705	3	2705	3	0.00
17/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2639	3	2639	3	0.00
17/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7200	8	7200	8	0.00
17/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	320	0	320	0	2,800.00
17/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1244	1	1244	1	4,100.00
17/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2672	3	2672	3	0.00
17/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1535	1	1535	1	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	651	1	651	1	1,300.00
17/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5091	5	5091	5	0.00
17/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2781	3	2781	3	0.00
17/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2849	3	2849	3	0.00
17/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9508	9	9508	9	0.00
17/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2815	3	2815	3	0.00
17/05/2017	R209 On 01-February-18			Bond Future	9.60	74.1946	9.5958	74.1946	0.00
17/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3794	4	3794	4	0.00
17/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3829	4	3829	4	0.00
17/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3864	4	3864	4	0.00
17/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3041	3	3041	3	0.00
17/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2980	3	2980	3	0.00
17/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3010	3	3010	3	0.00
17/05/2017	R210 On 03-August-17			Bond Future	187.48	187.3627	187.4789	187.3627	1,675.00
17/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8811	9	8811	9	0.00
17/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8801	9	8801	9	0.00
17/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8821	9	8821	9	0.00
17/05/2017	R210 On 02-November-17			Bond Future	188.72	188.5985	188.7177	188.5985	0.00
17/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3362	3	3362	3	0.00
17/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3372	3	3372	3	0.00
17/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3352	3	3352	3	0.00
17/05/2017	R210 On 01-February-18			Bond Future	192.49	192.3745	192.4890	192.3745	0.00
17/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	119	0	119	0	0.00
17/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	109	0	109	0	0.00
17/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	129	0	129	0	0.00
17/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
17/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2017	R212 On 03-August-17			Bond Future	148.97	148.8805	148.9743	148.8805	4,858.00
17/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4366	4	4366	4	0.00
17/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4376	4	4376	4	0.00
17/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4386	4	4386	4	0.00
17/05/2017	R212 On 02-November-17			Bond Future	151.87	151.7695	151.8658	151.7695	0.00
17/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	534	1	534	1	0.00
17/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	554	1	554	1	0.00
17/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	544	1	544	1	0.00
17/05/2017	R212 On 01-February-18			Bond Future	152.84	152.7479	152.8404	152.7479	0.00
17/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
17/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1850	2	1850	2	0.00
17/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1860	2	1860	2	0.00
17/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1870	2	1870	2	0.00
17/05/2017	R213 On 03-August-17			Bond Future	9.21	86.5205	9.2130	86.5205	55,673.00
17/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2154	2	2154	2	0.00
17/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2231	3	2231	3	0.00
17/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2192	2	2192	2	0.00
17/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1343	1	1343	1	0.00
17/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1316	1	1316	1	0.00
17/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1371	1	1371	1	0.00
17/05/2017	R213 On 02-November-17			Bond Future	9.26	84.6259	9.2590	84.6259	0.00
17/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2959	3	2959	3	0.00
17/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2888	3	2888	3	0.00
17/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2924	3	2924	3	0.00
17/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2352	2	2352	2	0.00
17/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2321	2	2321	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
17/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2291	2	2291	2	0.00
17/05/2017	R213 On 01-February-18			Bond Future	9.30	86.2758	9.3041	86.2758	0.00
17/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3687	4	3687	4	0.00
17/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3652	4	3652	4	0.00
17/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3617	4	3617	4	0.00
17/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2896	3	2896	3	0.00
17/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2866	3	2866	3	0.00
17/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2926	3	2926	3	0.00
17/05/2017	R214 On 03-August-17			Bond Future	9.67	74.0465	9.6658	74.0465	35,526.00
17/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1383	2	1383	2	0.00
17/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1442	2	1442	2	0.00
17/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1413	2	1413	2	0.00
17/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2488	2	2488	2	0.00
17/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2404	2	2404	2	0.00
17/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2445	2	2445	2	0.00
17/05/2017	R214 On 02-November-17			Bond Future	9.71	72.1668	9.7146	72.1668	0.00
17/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2470	3	2470	3	0.00
17/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2533	3	2533	3	0.00
17/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2501	3	2501	3	0.00
17/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3375	3	3375	3	0.00
17/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3336	3	3336	3	0.00
17/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3414	3	3414	3	0.00
17/05/2017	R214 On 01-February-18			Bond Future	9.76	73.5738	9.7629	73.5738	0.00
17/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3813	4	3813	4	0.00
17/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3885	4	3885	4	0.00
17/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3849	4	3849	4	0.00
17/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3422	3	3422	3	0.00
17/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3390	3	3390	3	0.00
17/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3358	3	3358	3	0.00
17/05/2017	R248 On 03-August-17			Bond Future	9.77	94.4426	9.7735	94.4426	69,161.00
17/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1698	2	1698	2	0.00
17/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1663	2	1663	2	0.00
17/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1734	2	1734	2	0.00
17/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3472	3	3472	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
17/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3528	3	3528	3	0.00
17/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3584	3	3584	3	0.00
17/05/2017	R248 On 02-November-17			Bond Future	9.83	91.8120	9.8255	91.8120	226.00
17/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3032	3	3032	3	0.00
17/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3109	3	3109	3	0.00
17/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3070	3	3070	3	0.00
17/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4680	4	4680	4	0.00
17/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4629	4	4629	4	0.00
17/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4578	4	4578	4	0.00
17/05/2017	R248 On 01-February-18			Bond Future	9.88	93.6021	9.8772	93.6021	0.00
17/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4758	5	4758	5	0.00
17/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4801	5	4801	5	0.00
17/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4845	5	4845	5	0.00
17/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4604	4	4604	4	0.00
17/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4561	4	4561	4	0.00
17/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4647	4	4647	4	0.00