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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
26/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	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
26/05/2017	2025 On 03-August-17			Bond Future	129.06	129.3131	129.0648	129.3131	2,414.00
26/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4895	5	4895	5	0.00
26/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4915	5	4915	5	0.00
26/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4905	5	4905	5	0.00
26/05/2017	2025 On 02-November-17			Bond Future	131.57	131.8206	131.5677	131.8206	0.00
26/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1402	1	1402	1	0.00
26/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1412	1	1412	1	0.00
26/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1392	1	1392	1	0.00
26/05/2017	2025 On 01-February-18			Bond Future	132.84	133.0990	132.8416	133.0990	0.00
26/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1048	1	1048	1	0.00
26/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1038	1	1038	1	0.00
26/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1058	1	1058	1	0.00
26/05/2017	2029 On 01-February-18			Bond Future	103.74	104.0435	103.7358	104.0435	0.00
26/05/2017	2030 On 03-August-17			Bond Future	9.01	92.5841	9.0148	92.5841	32,390.00
26/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	2175	2	2175	2	0.00
26/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	2243	2	2243	2	0.00
26/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	2311	2	2311	2	0.00
26/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 02-November-17			Bond Future	9.05	94.3551	9.0538	94.3551	0.00
26/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	2019	2	2019	2	0.00
26/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	2086	2	2086	2	0.00
26/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1952	2	1952	2	0.00
26/05/2017	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
26/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 01-February-18			Bond Future	9.09	92.1880	9.0907	92.1880	0.00
26/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1945	2	1945	2	0.00
26/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1878	2	1878	2	0.00
26/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	2011	2	2011	2	0.00
26/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/05/2017	2032 On 03-August-17			Bond Future	9.16	95.5450	9.1636	95.5450	26,589.00
26/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	3004	3	3004	3	0.00
26/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	3103	3	3103	3	0.00
26/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	3053	3	3053	3	0.00
26/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	975	1	975	1	0.00
26/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1022	1	1022	1	0.00
26/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	998	1	998	1	0.00
26/05/2017	2032 On 02-November-17			Bond Future	9.21	93.2147	9.2069	93.2147	0.00
26/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3959	4	3959	4	0.00
26/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	4003	4	4003	4	0.00
26/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	4048	4	4048	4	0.00
26/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	1925	2	1925	2	0.00
26/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	1953	2	1953	2	0.00
26/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	1897	2	1897	2	0.00
26/05/2017	2032 On 01-February-18			Bond Future	9.25	95.0305	9.2483	95.0305	0.00
26/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4846	5	4846	5	0.00
26/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4890	5	4890	5	0.00
26/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4933	5	4933	5	0.00
26/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2633	3	2633	3	0.00
26/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2605	3	2605	3	0.00
26/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2660	3	2660	3	0.00
26/05/2017	2033 On 03-August-17			Bond Future	105.60	106.2887	105.6008	106.2887	6,134.00
26/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/05/2017	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
26/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	7519	7	7519	7	0.00
26/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	7529	7	7529	7	0.00
26/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	7539	7	7539	7	0.00
26/05/2017	2033 On 02-November-17			Bond Future	106.57	107.2730	106.5718	107.2730	0.00
26/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	3508	3	3508	3	0.00
26/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	3518	3	3518	3	0.00
26/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	3498	3	3498	3	0.00
26/05/2017	2033 On 01-February-18			Bond Future	108.70	109.4136	108.6990	109.4136	0.00
26/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	941	0	941	0	0.00
26/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	961	0	961	0	0.00
26/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	951	0	951	0	0.00
26/05/2017	2037 On 03-August-17			Bond Future	9.47	91.5899	9.4740	91.5899	57,059.00
26/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2558	3	2558	3	0.00
26/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2512	3	2512	3	0.00
26/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2466	2	2466	2	0.00
26/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	1728	2	1728	2	0.00
26/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	1693	2	1693	2	0.00
26/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	1763	2	1763	2	0.00
26/05/2017	2037 On 02-November-17			Bond Future	9.52	93.3419	9.5191	93.3419	233.00
26/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3866	4	3866	4	0.00
26/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3822	4	3822	4	0.00
26/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3910	4	3910	4	0.00
26/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	2694	3	2694	3	0.00
26/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	2730	3	2730	3	0.00
26/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	2766	3	2766	3	0.00
26/05/2017	2037 On 01-February-18			Bond Future	9.56	90.9048	9.5629	90.9048	0.00
26/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	5206	5	5206	5	0.00
26/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	5160	5	5160	5	0.00

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26/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5252	5	5252	5	0.00
26/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3170	3	3170	3	0.00
26/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3138	3	3138	3	0.00
26/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3202	3	3202	3	0.00
26/05/2017	2038 On 03-August-17			Bond Future	130.39	130.3683	130.3948	130.3683	22,539.00
26/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10775	11	10775	11	0.00
26/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10765	11	10765	11	0.00
26/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10785	11	10785	11	0.00
26/05/2017	2038 On 02-November-17			Bond Future	132.92	132.8963	132.9235	132.8963	0.00
26/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3876	4	3876	4	0.00
26/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3896	4	3896	4	0.00
26/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3886	4	3886	4	0.00
26/05/2017	2038 On 01-February-18			Bond Future	134.06	134.0271	134.0554	134.0271	0.00
26/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2875	3	2875	3	0.00
26/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2885	3	2885	3	0.00
26/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2895	3	2895	3	0.00
26/05/2017	2040 On 03-August-17			Bond Future	9.56	95.0053	9.5596	95.0053	13,856.00
26/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2588	3	2588	3	0.00
26/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2541	3	2541	3	0.00
26/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2495	2	2495	2	0.00
26/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2013	2	2013	2	0.00
26/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2054	2	2054	2	0.00
26/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	1973	2	1973	2	0.00
26/05/2017	2040 On 02-November-17			Bond Future	9.61	96.8226	9.6056	96.8226	0.00
26/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3826	4	3826	4	0.00

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26/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3871	4	3871	4	0.00
26/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3781	4	3781	4	0.00
26/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3313	3	3313	3	0.00
26/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3354	3	3354	3	0.00
26/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3396	3	3396	3	0.00
26/05/2017	2040 On 01-February-18			Bond Future	9.65	94.2030	9.6504	94.2030	0.00
26/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5498	5	5498	5	0.00
26/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5594	6	5594	6	0.00
26/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5546	6	5546	6	0.00
26/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	3634	4	3634	4	0.00
26/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3599	4	3599	4	0.00
26/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3564	4	3564	4	0.00
26/05/2017	2044 On 03-August-17			Bond Future	9.62	91.8057	9.6243	91.8057	21,797.00
26/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2333	2	2333	2	0.00
26/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2288	2	2288	2	0.00
26/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2377	2	2377	2	0.00
26/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2327	2	2327	2	0.00
26/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2282	2	2282	2	0.00
26/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2239	2	2239	2	0.00
26/05/2017	2044 On 02-November-17			Bond Future	9.67	93.5617	9.6701	93.5617	200.00
26/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3610	4	3610	4	0.00
26/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3697	4	3697	4	0.00
26/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3653	4	3653	4	0.00
26/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	3698	4	3698	4	0.00
26/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	3654	4	3654	4	0.00
26/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	3610	4	3610	4	0.00
26/05/2017	2044 On 01-February-18			Bond Future	9.71	91.0038	9.7146	91.0038	0.00
26/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5425	5	5425	5	0.00
26/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5473	5	5473	5	0.00
26/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5378	5	5378	5	0.00
26/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	3838	4	3838	4	0.00
26/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	3801	4	3801	4	0.00
26/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	3875	4	3875	4	0.00
26/05/2017	2046 On 03-August-17			Bond Future	128.07	128.0419	128.0676	128.0419	22,790.00

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26/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13122	13	13122	13	0.00
26/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13102	13	13102	13	0.00
26/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13112	13	13112	13	0.00
26/05/2017	2046 On 02-November-17			Bond Future	128.97	128.9415	128.9682	128.9415	0.00
26/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7342	7	7342	7	0.00
26/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7352	7	7352	7	0.00
26/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7332	7	7332	7	0.00
26/05/2017	2046 On 01-February-18			Bond Future	131.54	131.5145	131.5423	131.5145	0.00
26/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1358	1	1358	1	0.00
26/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1368	1	1368	1	0.00
26/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1378	1	1378	1	0.00
26/05/2017	2050 On 03-August-17			Bond Future	135.19	135.4753	135.1942	135.4753	26,059.00
26/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	14036	14	14036	14	0.00
26/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	14046	14	14046	14	0.00
26/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	14026	14	14026	14	0.00
26/05/2017	2050 On 02-November-17			Bond Future	137.82	138.1024	137.8160	138.1024	0.00
26/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6834	7	6834	7	0.00
26/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6844	7	6844	7	0.00
26/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6854	7	6854	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	2050 On 01-February-18			Bond Future	138.87	139.1664	138.8749	139.1664	0.00
26/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1365	1	1365	1	0.00
26/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1375	1	1375	1	0.00
26/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1355	1	1355	1	0.00
26/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	AL37 On 03-August-17			Index Future	547.26	547.4030	547.2590	547.4030	0.00
26/05/2017	AL37 On 02-November-17			Index Future	557.73	557.8750	557.7290	557.8750	0.00
26/05/2017	AL37 On 01-February-18			Index Future	568.60	568.7430	568.5970	568.7430	0.00
26/05/2017	AL7T On 03-August-17			Index Future	632.49	632.1010	632.4900	632.1010	0.00
26/05/2017	AL7T On 02-November-17			Index Future	644.59	644.1920	644.5900	644.1920	0.00
26/05/2017	AL7T On 01-February-18			Index Future	657.15	656.7420	657.1520	656.7420	0.00
26/05/2017	ALBI On 03-August-17			Index Future	571.40	571.1520	571.3980	571.1520	600.00
26/05/2017	ALBI On 02-November-17			Index Future	582.33	582.0780	582.3290	582.0780	0.00
26/05/2017	ALBI On 01-February-18			Index Future	593.68	593.4170	593.6770	593.4170	0.00
26/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	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
26/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2017	EL28 On 03-August-17			Bond Future	128.76	128.7284	128.7568	128.7284	0.00
26/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6413	6	6413	6	0.00
26/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6403	6	6403	6	0.00
26/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6423	6	6423	6	0.00
26/05/2017	EL28 On 02-November-17			Bond Future	129.51	129.4809	129.5099	129.4809	0.00
26/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4360	4	4360	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
26/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4370	4	4370	4	0.00
26/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4380	4	4380	4	0.00
26/05/2017	EL28 On 01-February-18			Bond Future	132.09	132.0647	132.0950	132.0647	0.00
26/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	195	0	195	0	0.00
26/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	215	0	215	0	0.00
26/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	205	0	205	0	0.00
26/05/2017	ES33 On 03-August-17			Bond Future	10.55	79.5462	10.5480	79.5462	9,466.00
26/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	13	0	13	0	0.00
26/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	113	0	113	0	0.00
26/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	50	0	50	0	0.00
26/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 02-November-17			Bond Future	10.63	77.2760	10.6331	77.2760	0.00
26/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	167	0	167	0	0.00
26/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	229	0	229	0	0.00
26/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	291	0	291	0	0.00
26/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 01-February-18			Bond Future	10.72	78.7814	10.7198	78.7814	0.00
26/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1628	2	1628	2	0.00
26/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1687	2	1687	2	0.00
26/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1746	2	1746	2	0.00
26/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/05/2017	ES42 On 03-August-17			Bond Future	10.79	82.7699	10.7890	82.7699	7,957.00
26/05/2017	ES42 On 02-November-17			Bond Future	10.87	80.0916	10.8745	80.0916	0.00
26/05/2017	ES42 On 01-February-18			Bond Future	10.96	81.6517	10.9587	81.6517	0.00
26/05/2017	GOVI On 03-August-17			GOVI	569.73	569.4620	569.7270	569.4620	403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	86270	8	86270	8	0.00
26/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	86170	8	86170	8	0.00
26/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	86370	8	86370	8	0.00
26/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 02-November-17			GOVI	580.63	580.3560	580.6270	580.3560	0.00
26/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	81870	8	81870	8	0.00
26/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	81770	8	81770	8	0.00
26/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	81670	8	81670	8	0.00
26/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 01-February-18			GOVI	591.94	591.6610	591.9420	591.6610	0.00
26/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	109120	11	109120	11	0.00
26/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	109220	11	109220	11	0.00
26/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	109020	11	109020	11	0.00
26/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2017	IGOV On 03-August-17			Index Future	250.31	250.6930	250.3100	250.6930	1,296.00
26/05/2017	IGOV On 02-November-17			Index Future	255.17	255.5540	255.1650	255.5540	0.00
26/05/2017	IGOV On 01-February-18			Index Future	260.26	260.6530	260.2570	260.6530	0.00
26/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
26/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
26/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6175	99.6130	99.6175	0.00
26/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8022	99.8019	99.8022	0.00
26/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7355	99.7365	99.7355	0.00
26/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8699	99.8818	99.8699	0.00
26/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8325	99.8325	99.8325	0.00
26/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0139	99.0143	99.0139	0.00
26/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5585	98.5702	98.5585	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
26/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4784	98.4811	98.4784	0.00
26/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8500	98.8500	98.8500	0.00
26/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2169	99.2339	99.2169	0.00
26/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.62	99.5689	99.6209	99.5689	0.00
26/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.20	96.1684	96.1966	96.1684	0.00
26/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.41	95.3920	95.4146	95.3920	0.00
26/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.61	94.5855	94.6052	94.5855	0.00
26/05/2017	IS05 On 21-September-21			Interest Rate Swap	94.76	94.7489	94.7644	94.7489	0.00
26/05/2017	IS05 On 21-December-21			Interest Rate Swap	96.93	96.9205	96.9332	96.9205	51.00
26/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.05	97.0402	97.0519	97.0402	0.00
26/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.23	98.2250	98.2323	98.2250	0.00
26/05/2017	IS10 On 17-December-25			Interest Rate Swap	94.85	94.8656	94.8517	94.8656	0.00
26/05/2017	IS10 On 16-March-26			Interest Rate Swap	91.85	91.8595	91.8456	91.8595	0.00
26/05/2017	IS10 On 15-June-26			Interest Rate Swap	90.58	90.5900	90.5803	90.5900	0.00
26/05/2017	IS10 On 21-September-26			Interest Rate Swap	92.71	92.7169	92.7141	92.7169	0.00
26/05/2017	IS10 On 21-December-26			Interest Rate Swap	96.47	96.4590	96.4657	96.4590	0.00
26/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.03	95.0093	95.0255	95.0093	0.00
26/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.07	97.0536	97.0740	97.0536	0.00
26/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
26/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
26/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
26/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
26/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
26/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
26/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
26/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
26/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/05/2017	R023 On 03-August-17			Bond Future	7.91	102.6811	7.9135	102.6811	33,012.00
26/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	3020	3	3020	3	0.00
26/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	3096	3	3096	3	0.00
26/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	3058	3	3058	3	0.00
26/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	132	0	132	0	0.00
26/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	128	0	128	0	0.00
26/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	123	0	123	0	0.00
26/05/2017	R023 On 02-November-17			Bond Future	7.92	100.7149	7.9249	100.7149	0.00
26/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	3026	3	3026	3	0.00
26/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	3059	3	3059	3	0.00
26/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	3092	3	3092	3	0.00
26/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	363	0	363	0	0.00
26/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	355	0	355	0	0.00
26/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	371	0	371	0	0.00
26/05/2017	R023 On 01-February-18			Bond Future	7.93	102.6769	7.9309	102.6769	0.00
26/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2582	3	2582	3	0.00
26/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2609	3	2609	3	0.00
26/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2555	3	2555	3	0.00
26/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1008	1	1008	1	0.00
26/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	995	1	995	1	0.00
26/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1022	1	1022	1	0.00
26/05/2017	R035 On 03-August-17			Bond Future	9.37	99.6400	9.3652	99.6400	9,645.00
26/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	1104	1	1104	1	0.00
26/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	1186	1	1186	1	0.00
26/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	1267	1	1267	1	0.00
26/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 02-November-17			Bond Future	9.41	97.0450	9.4128	97.0450	0.00
26/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	1512	1	1512	1	0.00
26/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	1432	1	1432	1	0.00
26/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	1591	2	1591	2	0.00
26/05/2017	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
26/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 01-February-18			Bond Future	9.46	98.9355	9.4596	98.9355	0.00
26/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	2147	2	2147	2	0.00
26/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	2303	2	2303	2	0.00
26/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	2225	2	2225	2	0.00
26/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R186 On 03-August-17			Bond Future	8.52	113.9169	8.5157	113.9169	101,227.00
26/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	3194	3	3194	3	0.00
26/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	6608	7	6608	7	0.00
26/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5707	6	5707	6	0.00
26/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	3245	3	3245	3	0.00
26/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	3347	3	3347	3	0.00
26/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	2473	2	2473	2	0.00
26/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3715	4	3715	4	0.00
26/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2945	3	2945	3	0.00
26/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	3296	3	3296	3	0.00
26/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	146	0	146	0	750.00
26/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	86	0	86	0	6,500.00
26/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	585	1	585	1	1,050.00
26/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	873	1	873	1	2,604.00
26/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	569	1	569	1	0.00
26/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	440	0	440	0	0.00
26/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	538	1	538	1	0.00
26/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	671	1	671	1	750.00
26/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	554	1	554	1	0.00
26/05/2017	R186 On 02-November-17			Bond Future	8.55	116.0961	8.5464	116.0961	4.00
26/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3653	4	3653	4	0.00
26/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3740	4	3740	4	0.00
26/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3697	4	3697	4	0.00
26/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1411	1	1411	1	0.00
26/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1389	1	1389	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1433	1	1433	1	0.00
26/05/2017	R186 On 01-February-18			Bond Future	8.57	113.0548	8.5739	113.0548	0.00
26/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	4447	4	4447	4	0.00
26/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	4489	4	4489	4	0.00
26/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4531	4	4531	4	0.00
26/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	1939	2	1939	2	0.00
26/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	1916	2	1916	2	0.00
26/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	1894	2	1894	2	0.00
26/05/2017	R197 On 03-August-17			Bond Future	297.49	298.0982	297.4907	298.0982	2,350.00
26/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10569	10	10569	10	0.00
26/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10579	10	10579	10	0.00
26/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10559	10	10559	10	0.00
26/05/2017	R197 On 02-November-17			Bond Future	303.26	303.8785	303.2600	303.8785	0.00
26/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1900	1	1900	1	0.00
26/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1910	1	1910	1	0.00
26/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1890	1	1890	1	0.00
26/05/2017	R197 On 01-February-18			Bond Future	302.26	302.8887	302.2589	302.8887	0.00
26/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	589	1	589	1	0.00
26/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	579	1	579	1	0.00
26/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	599	1	599	1	0.00
26/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 03-August-17			Bond Future	242.19	242.7619	242.1863	242.7619	30,577.00
26/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	16174	16	16174	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	16184	16	16184	16	0.00
26/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	16164	16	16164	16	0.00
26/05/2017	R202 On 02-November-17			Bond Future	246.88	247.4690	246.8833	247.4690	0.00
26/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	7007	6	7007	6	0.00
26/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	7017	6	7017	6	0.00
26/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	7027	6	7027	6	0.00
26/05/2017	R202 On 01-February-18			Bond Future	248.06	248.6607	248.0642	248.6607	0.00
26/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	1006	0	1006	0	0.00
26/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	1016	0	1016	0	0.00
26/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	996	0	996	0	0.00
26/05/2017	R203 On 03-August-17			Bond Future	7.12	103.3641	7.1245	103.3641	0.00
26/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	241	0	241	0	0.00
26/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	240	0	240	0	0.00
26/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	239	0	239	0	0.00
26/05/2017	R204 On 03-August-17			Bond Future	7.29	101.9539	7.2897	101.9539	41,529.00
26/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	616	1	616	1	0.00
26/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	639	1	639	1	0.00
26/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	628	1	628	1	0.00
26/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	25	0	25	0	0.00
26/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	23	0	23	0	0.00
26/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	22	0	22	0	0.00
26/05/2017	R204 On 02-November-17			Bond Future	7.18	103.9042	7.1778	103.9042	0.00
26/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	629	1	629	1	0.00
26/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	610	1	610	1	0.00
26/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	619	1	619	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	12	0	12	0	0.00
26/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	12	0	12	0	0.00
26/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	11	0	11	0	0.00
26/05/2017	R204 On 01-February-18			Bond Future	6.97	101.8880	6.9654	101.8880	0.00
26/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	399	0	399	0	0.00
26/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	410	0	410	0	0.00
26/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	404	0	404	0	0.00
26/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	158	0	158	0	0.00
26/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	155	0	155	0	0.00
26/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	160	0	160	0	0.00
26/05/2017	R207 On 03-August-17			Bond Future	7.39	100.1785	7.3922	100.1785	45,633.00
26/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1734	2	1734	2	51.00
26/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2156	2	2156	2	0.00
26/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2198	2	2198	2	0.00
26/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2177	2	2177	2	0.00
26/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	2	0	2	0	0.00
26/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	2	0	2	0	0.00
26/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	8	0	8	0	0.00
26/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	2	0	2	0	0.00
26/05/2017	R207 On 02-November-17			Bond Future	7.34	102.0949	7.3409	102.0949	0.00
26/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1445	1	1445	1	0.00
26/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1428	1	1428	1	0.00
26/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1410	1	1410	1	0.00
26/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	51	0	51	0	0.00
26/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	52	0	52	0	0.00
26/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	49	0	49	0	0.00
26/05/2017	R207 On 01-February-18			Bond Future	7.26	100.4416	7.2596	100.4416	0.00
26/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	929	1	929	1	0.00
26/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	942	1	942	1	0.00
26/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	954	1	954	1	0.00
26/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	321	0	321	0	0.00
26/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	315	0	315	0	0.00
26/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	326	0	326	0	0.00
26/05/2017	R208 On 03-August-17			Bond Future	7.52	99.9956	7.5224	99.9956	32,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2398	2	2398	2	0.00
26/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2455	2	2455	2	0.00
26/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2427	2	2427	2	0.00
26/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	29	0	29	0	0.00
26/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	28	0	28	0	0.00
26/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	26	0	26	0	0.00
26/05/2017	R208 On 02-November-17			Bond Future	7.50	98.5065	7.5035	98.5065	0.00
26/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	2066	2	2066	2	0.00
26/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	2116	2	2116	2	0.00
26/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	2091	2	2091	2	0.00
26/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	117	0	117	0	0.00
26/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	114	0	114	0	0.00
26/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	121	0	121	0	0.00
26/05/2017	R208 On 01-February-18			Bond Future	7.47	100.4254	7.4709	100.4254	0.00
26/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1564	2	1564	2	0.00
26/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1527	2	1527	2	0.00
26/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1546	2	1546	2	0.00
26/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	554	1	554	1	0.00
26/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	546	1	546	1	0.00
26/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	537	1	537	1	0.00
26/05/2017	R209 On 03-August-17			Bond Future	9.33	75.2056	9.3270	75.2056	72,235.00
26/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	2111	2	2111	2	0.00
26/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	2072	2	2072	2	0.00
26/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	2151	2	2151	2	0.00
26/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1332	1	1332	1	0.00
26/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1303	1	1303	1	0.00
26/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1362	1	1362	1	0.00
26/05/2017	R209 On 02-November-17			Bond Future	9.37	73.4942	9.3682	73.4942	476.00
26/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	5300	5	5300	5	0.00
26/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3328	3	3328	3	0.00
26/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	3251	3	3251	3	0.00
26/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	422	0	422	0	2,800.00
26/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1602	2	1602	2	4,100.00
26/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	8234	8	8234	8	0.00

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26/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	3290	3	3290	3	0.00
26/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1136	1	1136	1	3,360.00
26/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4205	4	4205	4	0.00
26/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	440	0	440	0	1,300.00
26/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2159	2	2159	2	0.00
26/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2217	2	2217	2	0.00
26/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8365	8	8365	8	0.00
26/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2188	2	2188	2	0.00
26/05/2017	R209 On 01-February-18			Bond Future	9.41	74.9259	9.4076	74.9259	0.00
26/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4511	4	4511	4	0.00
26/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4591	5	4591	5	0.00
26/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4551	5	4551	5	0.00
26/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2489	3	2489	3	0.00
26/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2437	2	2437	2	0.00
26/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2463	2	2463	2	0.00
26/05/2017	R210 On 03-August-17			Bond Future	187.47	187.4331	187.4707	187.4331	1,675.00
26/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8819	9	8819	9	0.00
26/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8809	9	8809	9	0.00
26/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8829	9	8829	9	0.00
26/05/2017	R210 On 02-November-17			Bond Future	188.71	188.6674	188.7062	188.6674	0.00
26/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3374	3	3374	3	0.00
26/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3384	3	3384	3	0.00
26/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3364	3	3364	3	0.00
26/05/2017	R210 On 01-February-18			Bond Future	192.47	192.4325	192.4728	192.4325	0.00
26/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	103	0	103	0	0.00
26/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	93	0	93	0	0.00
26/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	113	0	113	0	0.00
26/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00

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26/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 03-August-17			Bond Future	148.60	148.7638	148.5988	148.7638	4,858.00
26/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4741	5	4741	5	0.00
26/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4751	5	4751	5	0.00
26/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4761	5	4761	5	0.00
26/05/2017	R212 On 02-November-17			Bond Future	151.48	151.6484	151.4806	151.6484	0.00
26/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	919	1	919	1	0.00
26/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	939	1	939	1	0.00
26/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	929	1	929	1	0.00
26/05/2017	R212 On 01-February-18			Bond Future	152.44	152.6145	152.4438	152.6145	0.00
26/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2246	2	2246	2	0.00
26/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2256	2	2256	2	0.00
26/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2266	2	2266	2	0.00
26/05/2017	R213 On 03-August-17			Bond Future	9.05	87.1832	9.0450	87.1832	55,673.00
26/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2769	3	2769	3	0.00
26/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2861	3	2861	3	0.00
26/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2815	3	2815	3	0.00
26/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	823	1	823	1	0.00
26/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	803	1	803	1	0.00
26/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	844	1	844	1	0.00
26/05/2017	R213 On 02-November-17			Bond Future	9.09	85.3008	9.0857	85.3008	0.00
26/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3587	4	3587	4	0.00
26/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3506	3	3506	3	0.00
26/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3546	4	3546	4	0.00

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26/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	1805	2	1805	2	0.00
26/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	1780	2	1780	2	0.00
26/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1755	2	1755	2	0.00
26/05/2017	R213 On 01-February-18			Bond Future	9.13	86.9625	9.1251	86.9625	0.00
26/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4347	4	4347	4	0.00
26/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	4308	4	4308	4	0.00
26/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	4268	4	4268	4	0.00
26/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2365	2	2365	2	0.00
26/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2340	2	2340	2	0.00
26/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2391	2	2391	2	0.00
26/05/2017	R214 On 03-August-17			Bond Future	9.50	74.8138	9.4979	74.8138	35,526.00
26/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1846	2	1846	2	0.00
26/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1921	2	1921	2	0.00
26/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1883	2	1883	2	0.00
26/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	1759	2	1759	2	0.00
26/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	1690	2	1690	2	0.00
26/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	1725	2	1725	2	0.00
26/05/2017	R214 On 02-November-17			Bond Future	9.54	72.9484	9.5421	72.9484	0.00
26/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2986	3	2986	3	0.00
26/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	3060	3	3060	3	0.00
26/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	3023	3	3023	3	0.00
26/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	2682	3	2682	3	0.00
26/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	2717	3	2717	3	0.00
26/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2648	3	2648	3	0.00
26/05/2017	R214 On 01-February-18			Bond Future	9.59	74.3694	9.5855	74.3694	0.00
26/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4438	4	4438	4	0.00
26/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4518	5	4518	5	0.00
26/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4478	4	4478	4	0.00
26/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	2809	3	2809	3	0.00
26/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	2781	3	2781	3	0.00
26/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	2753	3	2753	3	0.00
26/05/2017	R248 On 03-August-17			Bond Future	9.60	95.3693	9.6001	95.3693	69,161.00
26/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2245	2	2245	2	0.00
26/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2201	2	2201	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
26/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2289	2	2289	2	0.00
26/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2472	3	2472	3	0.00
26/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2519	3	2519	3	0.00
26/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2567	3	2567	3	0.00
26/05/2017	R248 On 02-November-17			Bond Future	9.65	92.7561	9.6471	92.7561	226.00
26/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3731	4	3731	4	0.00
26/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3821	4	3821	4	0.00
26/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3776	4	3776	4	0.00
26/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	3795	4	3795	4	0.00
26/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	3750	4	3750	4	0.00
26/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	3704	4	3704	4	0.00
26/05/2017	R248 On 01-February-18			Bond Future	9.69	94.5630	9.6935	94.5630	0.00
26/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5635	6	5635	6	0.00
26/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5684	6	5684	6	0.00
26/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5733	6	5733	6	0.00
26/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	3871	4	3871	4	0.00
26/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	3834	4	3834	4	0.00
26/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	3908	4	3908	4	0.00