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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
29/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	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
29/05/2017	2025 On 03-August-17			Bond Future	128.82	129.0648	128.8171	129.0648	2,414.00
29/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	5143	5	5143	5	0.00
29/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	5163	5	5163	5	0.00
29/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	5153	5	5153	5	0.00
29/05/2017	2025 On 02-November-17			Bond Future	131.31	131.5677	131.3148	131.5677	0.00
29/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1655	1	1655	1	0.00
29/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1665	1	1665	1	0.00
29/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1645	1	1645	1	0.00
29/05/2017	2025 On 01-February-18			Bond Future	132.58	132.8416	132.5828	132.8416	0.00
29/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1307	1	1307	1	0.00
29/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1297	1	1297	1	0.00
29/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1317	1	1317	1	0.00
29/05/2017	2029 On 01-February-18			Bond Future	103.76	103.7358	103.7558	103.7358	0.00
29/05/2017	2030 On 03-August-17			Bond Future	9.11	92.6591	9.1067	92.6591	32,390.00
29/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1534	2	1534	2	0.00
29/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1602	2	1602	2	0.00
29/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1669	2	1669	2	0.00
29/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 02-November-17			Bond Future	9.15	94.4317	9.1487	94.4317	0.00
29/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1365	2	1365	2	0.00
29/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1432	2	1432	2	0.00
29/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1298	2	1298	2	0.00
29/05/2017	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
29/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 01-February-18			Bond Future	9.19	92.2667	9.1889	92.2667	0.00
29/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1278	2	1278	2	0.00
29/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1212	2	1212	2	0.00
29/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1344	2	1344	2	0.00
29/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
29/05/2017	2032 On 03-August-17			Bond Future	9.26	95.6254	9.2605	95.6254	26,589.00
29/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2495	3	2495	3	0.00
29/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2586	3	2586	3	0.00
29/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2540	3	2540	3	0.00
29/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1185	1	1185	1	0.00
29/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1240	1	1240	1	0.00
29/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1213	1	1213	1	0.00
29/05/2017	2032 On 02-November-17			Bond Future	9.31	93.2969	9.3069	93.2969	0.00
29/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3484	4	3484	4	0.00
29/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3525	4	3525	4	0.00
29/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3567	4	3567	4	0.00
29/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2188	2	2188	2	0.00
29/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2219	2	2219	2	0.00
29/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2158	2	2158	2	0.00
29/05/2017	2032 On 01-February-18			Bond Future	9.35	95.1149	9.3515	95.1149	0.00
29/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4373	5	4373	5	0.00
29/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4414	5	4414	5	0.00
29/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4455	5	4455	5	0.00
29/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2913	3	2913	3	0.00
29/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2883	3	2883	3	0.00
29/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2943	3	2943	3	0.00
29/05/2017	2033 On 03-August-17			Bond Future	105.62	105.6008	105.6221	105.6008	6,134.00
29/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
29/05/2017	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
29/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	7498	8	7498	8	0.00
29/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	7508	8	7508	8	0.00
29/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	7518	8	7518	8	0.00
29/05/2017	2033 On 02-November-17			Bond Future	106.59	106.5718	106.5932	106.5718	0.00
29/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	3487	4	3487	4	0.00
29/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	3497	4	3497	4	0.00
29/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	3477	3	3477	3	0.00
29/05/2017	2033 On 01-February-18			Bond Future	108.72	108.6990	108.7201	108.6990	0.00
29/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	920	1	920	1	0.00
29/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	940	1	940	1	0.00
29/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	930	1	930	1	0.00
29/05/2017	2037 On 03-August-17			Bond Future	9.58	91.5941	9.5758	91.5941	57,059.00
29/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2059	3	2059	3	0.00
29/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2018	3	2018	3	0.00
29/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1977	2	1977	2	0.00
29/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2065	2	2065	2	0.00
29/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2025	2	2025	2	0.00
29/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2105	2	2105	2	0.00
29/05/2017	2037 On 02-November-17			Bond Future	9.62	93.3463	9.6239	93.3463	233.00
29/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3367	4	3367	4	0.00
29/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3327	4	3327	4	0.00
29/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3408	4	3408	4	0.00
29/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3040	3	3040	3	0.00
29/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3078	3	3078	3	0.00
29/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3117	3	3117	3	0.00
29/05/2017	2037 On 01-February-18			Bond Future	9.67	90.9099	9.6709	90.9099	0.00
29/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4677	5	4677	5	0.00
29/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4634	5	4634	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4720	5	4720	5	0.00
29/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3505	3	3505	3	0.00
29/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3470	3	3470	3	0.00
29/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3539	3	3539	3	0.00
29/05/2017	2038 On 03-August-17			Bond Future	130.42	130.3948	130.4211	130.3948	22,539.00
29/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10749	11	10749	11	0.00
29/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10739	11	10739	11	0.00
29/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10759	11	10759	11	0.00
29/05/2017	2038 On 02-November-17			Bond Future	132.95	132.9235	132.9500	132.9235	0.00
29/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3850	4	3850	4	0.00
29/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3870	4	3870	4	0.00
29/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3860	4	3860	4	0.00
29/05/2017	2038 On 01-February-18			Bond Future	134.08	134.0554	134.0816	134.0554	0.00
29/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2848	3	2848	3	0.00
29/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2858	3	2858	3	0.00
29/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2868	3	2868	3	0.00
29/05/2017	2040 On 03-August-17			Bond Future	9.66	95.0548	9.6614	95.0548	13,856.00
29/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2074	3	2074	3	0.00
29/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2032	3	2032	3	0.00
29/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1991	2	1991	2	0.00
29/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2392	2	2392	2	0.00
29/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2438	2	2438	2	0.00
29/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2346	2	2346	2	0.00
29/05/2017	2040 On 02-November-17			Bond Future	9.71	96.8732	9.7103	96.8732	0.00
29/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3322	4	3322	4	0.00

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29/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3364	4	3364	4	0.00
29/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3281	4	3281	4	0.00
29/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3710	3	3710	3	0.00
29/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3755	3	3755	3	0.00
29/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3801	3	3801	3	0.00
29/05/2017	2040 On 01-February-18			Bond Future	9.76	94.2552	9.7583	94.2552	0.00
29/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4942	5	4942	5	0.00
29/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5033	6	5033	6	0.00
29/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4988	6	4988	6	0.00
29/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4001	4	4001	4	0.00
29/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3963	4	3963	4	0.00
29/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3926	4	3926	4	0.00
29/05/2017	2044 On 03-August-17			Bond Future	9.73	91.8555	9.7260	91.8555	21,797.00
29/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1849	2	1849	2	0.00
29/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1811	2	1811	2	0.00
29/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1888	2	1888	2	0.00
29/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2742	2	2742	2	0.00
29/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2692	2	2692	2	0.00
29/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2643	2	2643	2	0.00
29/05/2017	2044 On 02-November-17			Bond Future	9.77	93.6126	9.7747	93.6126	200.00
29/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3125	4	3125	4	0.00
29/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3205	4	3205	4	0.00
29/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3165	4	3165	4	0.00
29/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4123	4	4123	4	0.00
29/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4075	4	4075	4	0.00
29/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4028	4	4028	4	0.00
29/05/2017	2044 On 01-February-18			Bond Future	9.82	91.0563	9.8223	91.0563	0.00
29/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4874	5	4874	5	0.00
29/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4919	5	4919	5	0.00
29/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4830	5	4830	5	0.00
29/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4215	4	4215	4	0.00
29/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4176	4	4176	4	0.00
29/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4255	4	4255	4	0.00
29/05/2017	2046 On 03-August-17			Bond Future	128.09	128.0676	128.0936	128.0676	22,790.00

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29/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13096	13	13096	13	0.00
29/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13076	13	13076	13	0.00
29/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13086	13	13086	13	0.00
29/05/2017	2046 On 02-November-17			Bond Future	128.99	128.9682	128.9941	128.9682	0.00
29/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7316	7	7316	7	0.00
29/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7326	7	7326	7	0.00
29/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7306	7	7306	7	0.00
29/05/2017	2046 On 01-February-18			Bond Future	131.57	131.5423	131.5679	131.5423	0.00
29/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1332	1	1332	1	0.00
29/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1342	1	1342	1	0.00
29/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1352	1	1352	1	0.00
29/05/2017	2050 On 03-August-17			Bond Future	135.22	135.1942	135.2220	135.1942	26,059.00
29/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	14008	14	14008	14	0.00
29/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	14018	14	14018	14	0.00
29/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13998	14	13998	14	0.00
29/05/2017	2050 On 02-November-17			Bond Future	137.84	137.8160	137.8437	137.8160	0.00
29/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6806	7	6806	7	0.00
29/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6816	7	6816	7	0.00
29/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6826	7	6826	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
29/05/2017	2050 On 01-February-18			Bond Future	138.90	138.8749	138.9024	138.8749	0.00
29/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
29/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1338	1	1338	1	0.00
29/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1348	1	1348	1	0.00
29/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1328	1	1328	1	0.00
29/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	AL37 On 03-August-17			Index Future	545.27	547.2590	545.2650	547.2590	0.00
29/05/2017	AL37 On 02-November-17			Index Future	555.70	557.7290	555.6990	557.7290	0.00
29/05/2017	AL37 On 01-February-18			Index Future	566.53	568.5970	566.5250	568.5970	0.00
29/05/2017	AL7T On 03-August-17			Index Future	628.97	632.4900	628.9650	632.4900	0.00
29/05/2017	AL7T On 02-November-17			Index Future	641.00	644.5900	641.0000	644.5900	0.00
29/05/2017	AL7T On 01-February-18			Index Future	653.49	657.1520	653.4880	657.1520	0.00
29/05/2017	ALBI On 03-August-17			Index Future	567.53	571.3980	567.5300	571.3980	600.00
29/05/2017	ALBI On 02-November-17			Index Future	578.39	582.3290	578.3890	582.3290	0.00
29/05/2017	ALBI On 01-February-18			Index Future	589.66	593.6770	589.6580	593.6770	0.00
29/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	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
29/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2017	EL28 On 03-August-17			Bond Future	128.78	128.7568	128.7849	128.7568	0.00
29/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6385	6	6385	6	0.00
29/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6375	6	6375	6	0.00
29/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6395	6	6395	6	0.00
29/05/2017	EL28 On 02-November-17			Bond Future	129.54	129.5099	129.5382	129.5099	0.00
29/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4332	4	4332	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
29/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4342	4	4342	4	0.00
29/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4352	4	4352	4	0.00
29/05/2017	EL28 On 01-February-18			Bond Future	132.12	132.0950	132.1229	132.0950	0.00
29/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
29/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	167	0	167	0	0.00
29/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	187	0	187	0	0.00
29/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	177	0	177	0	0.00
29/05/2017	ES33 On 03-August-17			Bond Future	10.65	79.5838	10.6496	79.5838	9,466.00
29/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	750	0	750	0	0.00
29/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	686	0	686	0	0.00
29/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	623	0	623	0	0.00
29/05/2017	ES33 On 02-November-17			Bond Future	10.74	77.3144	10.7381	77.3144	0.00
29/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	419	0	419	0	0.00
29/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	358	0	358	0	0.00
29/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	481	0	481	0	0.00
29/05/2017	ES33 On 01-February-18			Bond Future	10.83	78.8211	10.8285	78.8211	0.00
29/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	966	2	966	2	0.00
29/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1025	2	1025	2	0.00
29/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1085	2	1085	2	0.00
29/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
29/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
29/05/2017	ES42 On 03-August-17			Bond Future	10.89	82.7760	10.8906	82.7760	7,957.00
29/05/2017	ES42 On 02-November-17			Bond Future	10.98	80.0979	10.9795	80.0979	0.00
29/05/2017	ES42 On 01-February-18			Bond Future	11.07	81.6588	11.0674	81.6588	0.00
29/05/2017	GOVI On 03-August-17			GOVI	565.89	569.7270	565.8940	569.7270	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	47940	9	47940	9	0.00
29/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	47840	9	47840	9	0.00
29/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	48040	9	48040	9	0.00
29/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 02-November-17			GOVI	576.72	580.6270	576.7220	580.6270	0.00
29/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	42820	8	42820	8	0.00
29/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	42720	8	42720	8	0.00
29/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	42620	8	42620	8	0.00
29/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 01-February-18			GOVI	587.96	591.9420	587.9580	591.9420	0.00
29/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	69280	11	69280	11	0.00
29/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	69380	11	69380	11	0.00
29/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	69180	11	69180	11	0.00
29/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
29/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
29/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2017	IGOV On 03-August-17			Index Future	250.42	250.3100	250.4210	250.3100	1,296.00
29/05/2017	IGOV On 02-November-17			Index Future	255.28	255.1650	255.2770	255.1650	0.00
29/05/2017	IGOV On 01-February-18			Index Future	260.37	260.2570	260.3700	260.2570	0.00
29/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
29/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
29/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
29/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6130	99.6134	99.6130	0.00
29/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8019	99.8083	99.8019	0.00
29/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7365	99.7502	99.7365	0.00
29/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.8818	99.9074	99.8818	0.00
29/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8325	99.8388	99.8325	0.00
29/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0143	99.0285	99.0143	0.00
29/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5702	98.5947	98.5702	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
29/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.52	98.4811	98.5215	98.4811	0.00
29/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.90	98.8500	98.9000	98.8500	0.00
29/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.30	99.2339	99.2968	99.2339	0.00
29/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.70	99.6209	99.6984	99.6209	0.00
29/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.39	96.1966	96.3865	96.1966	0.00
29/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.62	95.4146	95.6221	95.4146	0.00
29/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.83	94.6052	94.8344	94.6052	0.00
29/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.02	94.7644	95.0232	94.7644	0.00
29/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.22	96.9332	97.2195	96.9332	51.00
29/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.36	97.0519	97.3638	97.0519	0.00
29/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.57	98.2323	98.5677	98.2323	0.00
29/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.36	94.8517	95.3560	94.8517	0.00
29/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.37	91.8456	92.3701	91.8456	0.00
29/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.12	90.5803	91.1201	90.5803	0.00
29/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.26	92.7141	93.2593	92.7141	0.00
29/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.01	96.4657	97.0088	96.4657	0.00
29/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.58	95.0255	95.5813	95.0255	0.00
29/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.63	97.0740	97.6340	97.0740	0.00
29/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
29/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
29/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
29/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
29/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
29/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
29/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
29/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/05/2017	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
29/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/05/2017	R023 On 03-August-17			Bond Future	8.01	102.6580	8.0124	102.6580	33,012.00
29/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2629	3	2629	3	0.00
29/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2703	3	2703	3	0.00
29/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2666	3	2666	3	0.00
29/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	177	0	177	0	0.00
29/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	171	0	171	0	0.00
29/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	165	0	165	0	0.00
29/05/2017	R023 On 02-November-17			Bond Future	8.03	100.6916	8.0295	100.6916	0.00
29/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2671	3	2671	3	0.00
29/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2702	3	2702	3	0.00
29/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2734	3	2734	3	0.00
29/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	450	0	450	0	0.00
29/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	440	0	440	0	0.00
29/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	459	0	459	0	0.00
29/05/2017	R023 On 01-February-18			Bond Future	8.04	102.6537	8.0420	102.6537	0.00
29/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2286	3	2286	3	0.00
29/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2311	3	2311	3	0.00
29/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2261	3	2261	3	0.00
29/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1164	1	1164	1	0.00
29/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1149	1	1149	1	0.00
29/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1179	1	1179	1	0.00
29/05/2017	R035 On 03-August-17			Bond Future	9.47	99.6859	9.4671	99.6859	9,645.00
29/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	268	1	268	1	0.00
29/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	349	1	349	1	0.00
29/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	430	1	430	1	0.00
29/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 02-November-17			Bond Future	9.52	97.0920	9.5178	97.0920	0.00
29/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	659	2	659	2	0.00
29/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	580	1	580	1	0.00
29/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	739	2	739	2	0.00
29/05/2017	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
29/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 01-February-18			Bond Future	9.57	98.9841	9.5680	98.9841	0.00
29/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1278	2	1278	2	0.00
29/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1434	2	1434	2	0.00
29/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1356	2	1356	2	0.00
29/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R186 On 03-August-17			Bond Future	8.61	113.9901	8.6133	113.9901	101,248.00
29/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5966	7	5966	7	0.00
29/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2678	3	2678	3	0.00
29/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5082	6	5082	6	0.00
29/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2725	3	2725	3	0.00
29/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2820	3	2820	3	0.00
29/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	2015	2	2015	2	0.00
29/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3165	4	3165	4	0.00
29/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2447	3	2447	3	0.00
29/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2772	3	2772	3	0.00
29/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	191	0	191	0	750.00
29/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	114	0	114	0	6,500.00
29/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	739	1	739	1	1,050.00
29/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	1085	1	1085	1	2,604.00
29/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	719	1	719	1	0.00
29/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	561	0	561	0	0.00
29/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	682	1	682	1	0.00
29/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	700	1	700	1	0.00
29/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	843	1	843	1	750.00
29/05/2017	R186 On 02-November-17			Bond Future	8.65	116.1708	8.6480	116.1708	4.00
29/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3199	4	3199	4	0.00
29/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3281	4	3281	4	0.00
29/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3240	4	3240	4	0.00
29/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1636	1	1636	1	0.00
29/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1612	1	1612	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
29/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1662	1	1662	1	0.00
29/05/2017	R186 On 01-February-18			Bond Future	8.68	113.1318	8.6800	113.1318	0.00
29/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3994	4	3994	4	0.00
29/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	4034	4	4034	4	0.00
29/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4073	5	4073	5	0.00
29/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2182	2	2182	2	0.00
29/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2158	2	2158	2	0.00
29/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2133	2	2133	2	0.00
29/05/2017	R197 On 03-August-17			Bond Future	297.55	297.4907	297.5502	297.4907	2,350.00
29/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10510	11	10510	11	0.00
29/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10520	11	10520	11	0.00
29/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10500	11	10500	11	0.00
29/05/2017	R197 On 02-November-17			Bond Future	303.32	303.2600	303.3197	303.2600	0.00
29/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1840	2	1840	2	0.00
29/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1850	2	1850	2	0.00
29/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1830	2	1830	2	0.00
29/05/2017	R197 On 01-February-18			Bond Future	302.32	302.2589	302.3179	302.2589	0.00
29/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	648	1	648	1	0.00
29/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	638	1	638	1	0.00
29/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	658	1	658	1	0.00
29/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 03-August-17			Bond Future	242.24	242.1863	242.2351	242.1863	30,577.00
29/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	16125	16	16125	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
29/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	16135	16	16135	16	0.00
29/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	16115	16	16115	16	0.00
29/05/2017	R202 On 02-November-17			Bond Future	246.93	246.8833	246.9321	246.8833	0.00
29/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6958	7	6958	7	0.00
29/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6968	7	6968	7	0.00
29/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6978	7	6978	7	0.00
29/05/2017	R202 On 01-February-18			Bond Future	248.11	248.0642	248.1121	248.0642	0.00
29/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	958	1	958	1	0.00
29/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	968	1	968	1	0.00
29/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	948	1	948	1	0.00
29/05/2017	R203 On 03-August-17			Bond Future	7.33	103.3584	7.3278	103.3584	0.00
29/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	263	0	263	0	0.00
29/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	262	0	262	0	0.00
29/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	261	0	261	0	0.00
29/05/2017	R204 On 03-August-17			Bond Future	7.39	101.9451	7.3879	101.9451	41,529.00
29/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	504	1	504	1	0.00
29/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	526	1	526	1	0.00
29/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	515	1	515	1	0.00
29/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	39	0	39	0	0.00
29/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	37	0	37	0	0.00
29/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	35	0	35	0	0.00
29/05/2017	R204 On 02-November-17			Bond Future	7.30	103.8954	7.2987	103.8954	0.00
29/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	511	1	511	1	0.00
29/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	492	1	492	1	0.00
29/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	502	1	502	1	0.00

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29/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	24	0	24	0	0.00
29/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	23	0	23	0	0.00
29/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	21	0	21	0	0.00
29/05/2017	R204 On 01-February-18			Bond Future	7.12	101.8797	7.1227	101.8797	0.00
29/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	317	0	317	0	0.00
29/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	328	0	328	0	0.00
29/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	323	0	323	0	0.00
29/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	208	0	208	0	0.00
29/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	205	0	205	0	0.00
29/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	211	0	211	0	0.00
29/05/2017	R207 On 03-August-17			Bond Future	7.50	100.1537	7.4957	100.1537	45,633.00
29/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1514	2	1514	2	51.00
29/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1931	2	1931	2	0.00
29/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1973	2	1973	2	0.00
29/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1952	2	1952	2	0.00
29/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	4	0	4	0	0.00
29/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	4	0	4	0	0.00
29/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	13	0	13	0	0.00
29/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	3	0	3	0	0.00
29/05/2017	R207 On 02-November-17			Bond Future	7.46	102.0697	7.4568	102.0697	0.00
29/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1240	1	1240	1	0.00
29/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1223	1	1223	1	0.00
29/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1206	1	1206	1	0.00
29/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	76	0	76	0	0.00
29/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	78	0	78	0	0.00
29/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	73	0	73	0	0.00
29/05/2017	R207 On 01-February-18			Bond Future	7.39	100.4167	7.3919	100.4167	0.00
29/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	777	1	777	1	0.00
29/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	788	1	788	1	0.00
29/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	799	1	799	1	0.00
29/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	402	0	402	0	0.00
29/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	396	0	396	0	0.00
29/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	409	0	409	0	0.00
29/05/2017	R208 On 03-August-17			Bond Future	7.62	99.9619	7.6231	99.9619	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
29/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2102	2	2102	2	0.00
29/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2158	2	2158	2	0.00
29/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2130	2	2130	2	0.00
29/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	44	0	44	0	0.00
29/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	42	0	42	0	0.00
29/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	40	0	40	0	0.00
29/05/2017	R208 On 02-November-17			Bond Future	7.61	98.4723	7.6125	98.4723	0.00
29/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1794	2	1794	2	0.00
29/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1841	2	1841	2	0.00
29/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1817	2	1817	2	0.00
29/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	161	0	161	0	0.00
29/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	156	0	156	0	0.00
29/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	165	0	165	0	0.00
29/05/2017	R208 On 01-February-18			Bond Future	7.59	100.3912	7.5898	100.3912	0.00
29/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1350	2	1350	2	0.00
29/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1316	2	1316	2	0.00
29/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1333	2	1333	2	0.00
29/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	667	1	667	1	0.00
29/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	657	1	657	1	0.00
29/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	647	1	647	1	0.00
29/05/2017	R209 On 03-August-17			Bond Future	9.43	75.2438	9.4287	75.2438	72,235.00
29/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1687	2	1687	2	0.00
29/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1653	2	1653	2	0.00
29/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1722	2	1722	2	0.00
29/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1610	1	1610	1	0.00
29/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1577	1	1577	1	0.00
29/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1644	1	1644	1	0.00
29/05/2017	R209 On 02-November-17			Bond Future	9.47	73.5332	9.4727	73.5332	476.00
29/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4758	5	4758	5	0.00
29/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2899	3	2899	3	0.00
29/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2827	3	2827	3	0.00
29/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	323	0	323	0	2,800.00
29/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1331	2	1331	2	4,100.00
29/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7596	8	7596	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2863	3	2863	3	0.00
29/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1308	1	1308	1	3,360.00
29/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4649	4	4649	4	0.00
29/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	517	0	517	0	1,300.00
29/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2444	2	2444	2	0.00
29/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2507	2	2507	2	0.00
29/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8981	8	8981	8	0.00
29/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2476	2	2476	2	0.00
29/05/2017	R209 On 01-February-18			Bond Future	9.52	74.9662	9.5151	74.9662	0.00
29/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4054	5	4054	5	0.00
29/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4129	5	4129	5	0.00
29/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4092	5	4092	5	0.00
29/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2761	2	2761	2	0.00
29/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2705	2	2705	2	0.00
29/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2733	2	2733	2	0.00
29/05/2017	R210 On 03-August-17			Bond Future	187.51	187.4707	187.5080	187.4707	1,675.00
29/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8782	9	8782	9	0.00
29/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8772	9	8772	9	0.00
29/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8792	9	8792	9	0.00
29/05/2017	R210 On 02-November-17			Bond Future	188.74	188.7062	188.7438	188.7062	0.00
29/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3336	3	3336	3	0.00
29/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3346	3	3346	3	0.00
29/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3326	3	3326	3	0.00
29/05/2017	R210 On 01-February-18			Bond Future	192.51	192.4728	192.5098	192.4728	0.00
29/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	140	0	140	0	0.00
29/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	130	0	130	0	0.00
29/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	150	0	150	0	0.00
29/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00

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29/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 03-August-17			Bond Future	148.63	148.5988	148.6292	148.5988	4,858.00
29/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4711	5	4711	5	0.00
29/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4721	5	4721	5	0.00
29/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4731	5	4731	5	0.00
29/05/2017	R212 On 02-November-17			Bond Future	151.51	151.4806	151.5111	151.4806	0.00
29/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	889	1	889	1	0.00
29/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	909	1	909	1	0.00
29/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	899	1	899	1	0.00
29/05/2017	R212 On 01-February-18			Bond Future	152.47	152.4438	152.4740	152.4438	0.00
29/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
29/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2216	2	2216	2	0.00
29/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2226	2	2226	2	0.00
29/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2236	2	2236	2	0.00
29/05/2017	R213 On 03-August-17			Bond Future	9.14	87.2559	9.1419	87.2559	55,673.00
29/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2298	3	2298	3	0.00
29/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2383	3	2383	3	0.00
29/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2340	3	2340	3	0.00
29/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1010	1	1010	1	0.00
29/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	986	1	986	1	0.00
29/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1034	1	1034	1	0.00
29/05/2017	R213 On 02-November-17			Bond Future	9.19	85.3751	9.1856	85.3751	0.00
29/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3155	4	3155	4	0.00
29/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3078	4	3078	4	0.00
29/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3116	4	3116	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
29/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2052	2	2052	2	0.00
29/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2024	2	2024	2	0.00
29/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1997	2	1997	2	0.00
29/05/2017	R213 On 01-February-18			Bond Future	9.23	87.0388	9.2284	87.0388	0.00
29/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3916	4	3916	4	0.00
29/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3879	4	3879	4	0.00
29/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3842	4	3842	4	0.00
29/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2623	2	2623	2	0.00
29/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2596	2	2596	2	0.00
29/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2651	2	2651	2	0.00
29/05/2017	R214 On 03-August-17			Bond Future	9.60	74.8167	9.5996	74.8167	35,526.00
29/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1454	2	1454	2	0.00
29/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1519	2	1519	2	0.00
29/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1486	2	1486	2	0.00
29/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2092	2	2092	2	0.00
29/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2014	2	2014	2	0.00
29/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2053	2	2053	2	0.00
29/05/2017	R214 On 02-November-17			Bond Future	9.65	72.9516	9.6465	72.9516	0.00
29/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2580	3	2580	3	0.00
29/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2647	3	2647	3	0.00
29/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2613	3	2613	3	0.00
29/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3012	3	3012	3	0.00
29/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3049	3	3049	3	0.00
29/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2975	3	2975	3	0.00
29/05/2017	R214 On 01-February-18			Bond Future	9.69	74.3731	9.6929	74.3731	0.00
29/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3980	4	3980	4	0.00
29/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4055	5	4055	5	0.00
29/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4018	4	4018	4	0.00
29/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3105	3	3105	3	0.00
29/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3074	3	3074	3	0.00
29/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3044	3	3044	3	0.00
29/05/2017	R248 On 03-August-17			Bond Future	9.70	95.4663	9.6966	95.4663	69,161.00
29/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1789	2	1789	2	0.00
29/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1750	2	1750	2	0.00

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29/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1827	2	1827	2	0.00
29/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2882	2	2882	2	0.00
29/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2935	3	2935	3	0.00
29/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2988	3	2988	3	0.00
29/05/2017	R248 On 02-November-17			Bond Future	9.75	92.8551	9.7464	92.8551	226.00
29/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3253	4	3253	4	0.00
29/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3336	4	3336	4	0.00
29/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3294	4	3294	4	0.00
29/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4205	4	4205	4	0.00
29/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4156	4	4156	4	0.00
29/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4108	4	4108	4	0.00
29/05/2017	R248 On 01-February-18			Bond Future	9.80	94.6645	9.7958	94.6645	0.00
29/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5092	6	5092	6	0.00
29/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5139	6	5139	6	0.00
29/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5185	6	5185	6	0.00
29/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4232	4	4232	4	0.00
29/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4192	4	4192	4	0.00
29/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4272	4	4272	4	0.00