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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
31/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	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
31/05/2017	2025 On 03-August-17			Bond Future	128.26	128.6423	128.2559	128.6423	2,414.00
31/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	5704	5	5704	5	0.00
31/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	5724	5	5724	5	0.00
31/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	5714	5	5714	5	0.00
31/05/2017	2025 On 02-November-17			Bond Future	130.74	131.1367	130.7416	131.1367	0.00
31/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	2228	2	2228	2	0.00
31/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	2238	2	2238	2	0.00
31/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	2218	2	2218	2	0.00
31/05/2017	2025 On 01-February-18			Bond Future	132.00	132.4002	131.9983	132.4002	0.00
31/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	1892	1	1892	1	0.00
31/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	1882	1	1882	1	0.00
31/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	1902	1	1902	1	0.00
31/05/2017	2029 On 01-February-18			Bond Future	103.78	103.7609	103.7783	103.7609	0.00
31/05/2017	2030 On 03-August-17			Bond Future	9.10	91.8792	9.0993	91.8792	32,390.00
31/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1585	1	1585	1	0.00
31/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1653	1	1653	1	0.00
31/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1721	2	1721	2	0.00
31/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 02-November-17			Bond Future	9.14	93.6371	9.1412	93.6371	0.00
31/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1417	1	1417	1	0.00
31/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1484	1	1484	1	0.00
31/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1350	1	1350	1	0.00
31/05/2017	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
31/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 01-February-18			Bond Future	9.18	91.4556	9.1811	91.4556	0.00
31/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1331	1	1331	1	0.00
31/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1264	1	1264	1	0.00
31/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1397	1	1397	1	0.00
31/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
31/05/2017	2032 On 03-August-17			Bond Future	9.25	94.7871	9.2481	94.7871	26,589.00
31/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2368	2	2368	2	0.00
31/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2463	3	2463	3	0.00
31/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2416	2	2416	2	0.00
31/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	970	1	970	1	0.00
31/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1022	1	1022	1	0.00
31/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	995	1	995	1	0.00
31/05/2017	2032 On 02-November-17			Bond Future	9.29	92.4428	9.2942	92.4428	0.00
31/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3426	3	3426	3	0.00
31/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3469	3	3469	3	0.00
31/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3512	3	3512	3	0.00
31/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2039	2	2039	2	0.00
31/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2068	2	2068	2	0.00
31/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2009	2	2009	2	0.00
31/05/2017	2032 On 01-February-18			Bond Future	9.34	94.2430	9.3384	94.2430	0.00
31/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4137	4	4137	4	0.00
31/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4179	4	4179	4	0.00
31/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4221	4	4221	4	0.00
31/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2582	3	2582	3	0.00
31/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2553	3	2553	3	0.00
31/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2611	3	2611	3	0.00
31/05/2017	2033 On 03-August-17			Bond Future	105.36	105.3458	105.3635	105.3458	6,134.00
31/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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31/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	7757	8	7757	8	0.00
31/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	7767	8	7767	8	0.00
31/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	7777	8	7777	8	0.00
31/05/2017	2033 On 02-November-17			Bond Future	106.33	106.3116	106.3287	106.3116	0.00
31/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	3751	4	3751	4	0.00
31/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	3761	4	3761	4	0.00
31/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	3741	4	3741	4	0.00
31/05/2017	2033 On 01-February-18			Bond Future	108.45	108.4320	108.4504	108.4320	0.00
31/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	1190	1	1190	1	0.00
31/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	1210	1	1210	1	0.00
31/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	1200	1	1200	1	0.00
31/05/2017	2037 On 03-August-17			Bond Future	9.58	90.5610	9.5836	90.5610	57,059.00
31/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	1807	2	1807	2	0.00
31/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	1767	2	1767	2	0.00
31/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1726	2	1726	2	0.00
31/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	1876	2	1876	2	0.00
31/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	1836	2	1836	2	0.00
31/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	1918	2	1918	2	0.00
31/05/2017	2037 On 02-November-17			Bond Future	9.63	92.2937	9.6319	92.2937	233.00
31/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3195	3	3195	3	0.00
31/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3153	3	3153	3	0.00
31/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3237	3	3237	3	0.00
31/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	2932	3	2932	3	0.00
31/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	2970	3	2970	3	0.00
31/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3009	3	3009	3	0.00
31/05/2017	2037 On 01-February-18			Bond Future	9.68	89.8357	9.6791	89.8357	0.00
31/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4374	5	4374	5	0.00
31/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4330	5	4330	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
31/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4417	5	4417	5	0.00
31/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3267	4	3267	4	0.00
31/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3233	4	3233	4	0.00
31/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3301	4	3301	4	0.00
31/05/2017	2038 On 03-August-17			Bond Future	129.81	130.4283	129.8073	130.4283	22,539.00
31/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	11363	11	11363	11	0.00
31/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	11353	11	11353	11	0.00
31/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	11373	11	11373	11	0.00
31/05/2017	2038 On 02-November-17			Bond Future	132.32	132.9574	132.3232	132.9574	0.00
31/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	4477	4	4477	4	0.00
31/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	4497	4	4497	4	0.00
31/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	4487	4	4487	4	0.00
31/05/2017	2038 On 01-February-18			Bond Future	133.44	134.0882	133.4423	134.0882	0.00
31/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	3488	3	3488	3	0.00
31/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	3498	3	3498	3	0.00
31/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	3508	3	3508	3	0.00
31/05/2017	2040 On 03-August-17			Bond Future	9.66	94.0394	9.6640	94.0394	13,856.00
31/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	1855	2	1855	2	0.00
31/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	1813	2	1813	2	0.00
31/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	1772	2	1772	2	0.00
31/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2195	2	2195	2	0.00
31/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2241	2	2241	2	0.00
31/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2150	2	2150	2	0.00
31/05/2017	2040 On 02-November-17			Bond Future	9.71	95.8387	9.7131	95.8387	0.00
31/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3108	3	3108	3	0.00

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31/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3150	3	3150	3	0.00
31/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3067	3	3067	3	0.00
31/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3520	4	3520	4	0.00
31/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3565	4	3565	4	0.00
31/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3610	4	3610	4	0.00
31/05/2017	2040 On 01-February-18			Bond Future	9.76	93.1994	9.7610	93.1994	0.00
31/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4565	5	4565	5	0.00
31/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4656	5	4656	5	0.00
31/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4611	5	4611	5	0.00
31/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	3648	4	3648	4	0.00
31/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3610	4	3610	4	0.00
31/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3572	4	3572	4	0.00
31/05/2017	2044 On 03-August-17			Bond Future	9.73	90.8346	9.7338	90.8346	21,797.00
31/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1579	2	1579	2	0.00
31/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1541	2	1541	2	0.00
31/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1617	2	1617	2	0.00
31/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2540	3	2540	3	0.00
31/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2489	3	2489	3	0.00
31/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2438	3	2438	3	0.00
31/05/2017	2044 On 02-November-17			Bond Future	9.78	92.5726	9.7827	92.5726	200.00
31/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	2888	3	2888	3	0.00
31/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	2967	3	2967	3	0.00
31/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	2927	3	2927	3	0.00
31/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	3955	4	3955	4	0.00
31/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	3906	4	3906	4	0.00
31/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	3859	4	3859	4	0.00
31/05/2017	2044 On 01-February-18			Bond Future	9.83	89.9949	9.8305	89.9949	0.00
31/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4466	5	4466	5	0.00
31/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4511	5	4511	5	0.00
31/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4421	5	4421	5	0.00
31/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	3877	4	3877	4	0.00
31/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	3837	4	3837	4	0.00
31/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	3916	4	3916	4	0.00
31/05/2017	2046 On 03-August-17			Bond Future	128.12	128.1006	128.1219	128.1006	22,790.00

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31/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13068	13	13068	13	0.00
31/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13048	13	13048	13	0.00
31/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13058	13	13058	13	0.00
31/05/2017	2046 On 02-November-17			Bond Future	129.02	129.0011	129.0218	129.0011	0.00
31/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7288	7	7288	7	0.00
31/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7298	7	7298	7	0.00
31/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7278	7	7278	7	0.00
31/05/2017	2046 On 01-February-18			Bond Future	131.60	131.5742	131.5964	131.5742	0.00
31/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1304	1	1304	1	0.00
31/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1314	1	1314	1	0.00
31/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1324	1	1324	1	0.00
31/05/2017	2050 On 03-August-17			Bond Future	135.56	135.5384	135.5614	135.5384	26,059.00
31/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13669	14	13669	14	0.00
31/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13679	14	13679	14	0.00
31/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13659	14	13659	14	0.00
31/05/2017	2050 On 02-November-17			Bond Future	138.19	138.1667	138.1887	138.1667	0.00
31/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6461	6	6461	6	0.00
31/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6471	6	6471	6	0.00
31/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6481	7	6481	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
31/05/2017	2050 On 01-February-18			Bond Future	139.25	139.2305	139.2542	139.2305	0.00
31/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
31/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	986	1	986	1	0.00
31/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	996	1	996	1	0.00
31/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	976	1	976	1	0.00
31/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	AL37 On 03-August-17			Index Future	545.70	544.9560	545.6980	544.9560	0.00
31/05/2017	AL37 On 02-November-17			Index Future	556.14	555.3830	556.1360	555.3830	0.00
31/05/2017	AL37 On 01-February-18			Index Future	566.97	566.2000	566.9730	566.2000	0.00
31/05/2017	AL7T On 03-August-17			Index Future	629.13	628.0480	629.1320	628.0480	0.00
31/05/2017	AL7T On 02-November-17			Index Future	641.17	640.0660	641.1660	640.0660	0.00
31/05/2017	AL7T On 01-February-18			Index Future	653.66	652.5320	653.6600	652.5320	0.00
31/05/2017	ALBI On 03-August-17			Index Future	567.48	566.7490	567.4750	566.7490	600.00
31/05/2017	ALBI On 02-November-17			Index Future	578.33	577.5930	578.3290	577.5930	0.00
31/05/2017	ALBI On 01-February-18			Index Future	589.60	588.8420	589.5990	588.8420	0.00
31/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	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
31/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2017	EL28 On 03-August-17			Bond Future	127.92	128.5528	127.9197	128.5528	0.00
31/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7250	7	7250	7	0.00
31/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7240	7	7240	7	0.00
31/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7260	7	7260	7	0.00
31/05/2017	EL28 On 02-November-17			Bond Future	128.66	129.3016	128.6552	129.3016	0.00
31/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5215	5	5215	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
31/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5225	5	5225	5	0.00
31/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5235	5	5235	5	0.00
31/05/2017	EL28 On 01-February-18			Bond Future	131.22	131.8806	131.2225	131.8806	0.00
31/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
31/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1068	0	1068	0	0.00
31/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1088	0	1088	0	0.00
31/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1078	0	1078	0	0.00
31/05/2017	ES33 On 03-August-17			Bond Future	10.66	78.7943	10.6560	78.7943	9,466.00
31/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	789	1	789	1	0.00
31/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	726	1	726	1	0.00
31/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	663	1	663	1	0.00
31/05/2017	ES33 On 02-November-17			Bond Future	10.74	76.5101	10.7448	76.5101	0.00
31/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	461	1	461	1	0.00
31/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	399	1	399	1	0.00
31/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	522	1	522	1	0.00
31/05/2017	ES33 On 01-February-18			Bond Future	10.84	78.0002	10.8354	78.0002	0.00
31/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	925	1	925	1	0.00
31/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	984	1	984	1	0.00
31/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1043	1	1043	1	0.00
31/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
31/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
31/05/2017	ES42 On 03-August-17			Bond Future	10.90	81.9560	10.8969	81.9560	7,957.00
31/05/2017	ES42 On 02-November-17			Bond Future	10.99	79.2625	10.9862	79.2625	0.00
31/05/2017	ES42 On 01-February-18			Bond Future	11.07	80.8061	11.0742	80.8061	0.00
31/05/2017	GOVI On 03-August-17			GOVI	565.84	565.0860	565.8390	565.0860	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
31/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	47390	4	47390	4	0.00
31/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	47290	4	47290	4	0.00
31/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	47490	4	47490	4	0.00
31/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 02-November-17			GOVI	576.66	575.8990	576.6620	575.8990	0.00
31/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	42220	3	42220	3	0.00
31/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	42120	3	42120	3	0.00
31/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	42020	3	42020	3	0.00
31/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 01-February-18			GOVI	587.90	587.1150	587.8990	587.1150	0.00
31/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	68690	6	68690	6	0.00
31/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	68790	6	68790	6	0.00
31/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	68590	6	68590	6	0.00
31/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
31/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
31/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2017	IGOV On 03-August-17			Index Future	249.92	250.3770	249.9180	250.3770	1,296.00
31/05/2017	IGOV On 02-November-17			Index Future	254.76	255.2320	254.7610	255.2320	0.00
31/05/2017	IGOV On 01-February-18			Index Future	259.85	260.3220	259.8450	260.3220	0.00
31/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
31/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
31/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
31/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6135	99.6130	99.6135	0.00
31/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8129	99.8092	99.8129	0.00
31/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7621	99.7539	99.7621	0.00
31/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9273	99.9141	99.9273	0.00
31/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8432	99.8397	99.8432	0.00
31/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0409	99.0324	99.0409	0.00
31/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6140	98.6011	98.6140	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
31/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.53	98.5496	98.5299	98.5496	0.00
31/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9400	98.9100	98.9400	0.00
31/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3428	99.3070	99.3428	0.00
31/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.70	99.7550	99.7046	99.7550	0.00
31/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.36	96.4938	96.3649	96.4938	0.00
31/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.60	95.7330	95.5966	95.7330	0.00
31/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.80	94.9448	94.7980	94.9448	0.00
31/05/2017	IS05 On 21-September-21			Interest Rate Swap	94.97	95.1258	94.9651	95.1258	0.00
31/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.14	97.3102	97.1364	97.3102	51.00
31/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.26	97.4455	97.2582	97.4455	0.00
31/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.44	98.6446	98.4436	98.6446	0.00
31/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.21	95.5186	95.2087	95.5186	0.00
31/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.20	92.5343	92.2014	92.5343	0.00
31/05/2017	IS10 On 15-June-26			Interest Rate Swap	90.94	91.2869	90.9406	91.2869	0.00
31/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.09	93.4305	93.0859	93.4305	0.00
31/05/2017	IS10 On 21-December-26			Interest Rate Swap	96.85	97.1836	96.8490	97.1836	0.00
31/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.43	95.7637	95.4286	95.7637	0.00
31/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.49	97.8189	97.4860	97.8189	0.00
31/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
31/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
31/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
31/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
31/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
31/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
31/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
31/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
31/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
31/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
31/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	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
31/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
31/05/2017	R023 On 03-August-17			Bond Future	7.99	102.1552	7.9857	102.1552	38,317.00
31/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2679	3	2679	3	0.00
31/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2756	3	2756	3	0.00
31/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2718	3	2718	3	0.00
31/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	109	0	109	0	0.00
31/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	105	0	105	0	0.00
31/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	101	0	101	0	0.00
31/05/2017	R023 On 02-November-17			Bond Future	8.00	100.1794	8.0014	100.1794	0.00
31/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2700	3	2700	3	0.00
31/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2733	3	2733	3	0.00
31/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2766	3	2766	3	0.00
31/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	361	0	361	0	0.00
31/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	353	0	353	0	0.00
31/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	369	0	369	0	0.00
31/05/2017	R023 On 01-February-18			Bond Future	8.01	102.1304	8.0120	102.1304	0.00
31/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2209	2	2209	2	0.00
31/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2235	2	2235	2	0.00
31/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2183	2	2183	2	0.00
31/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	965	1	965	1	0.00
31/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	952	1	952	1	0.00
31/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	980	1	980	1	0.00
31/05/2017	R035 On 03-August-17			Bond Future	9.47	98.6457	9.4700	98.6457	9,645.00
31/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	244	0	244	0	0.00
31/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	325	0	325	0	0.00
31/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	407	0	407	0	0.00
31/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 02-November-17			Bond Future	9.52	96.0321	9.5209	96.0321	0.00
31/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	635	0	635	0	0.00
31/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	555	0	555	0	0.00
31/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	714	1	714	1	0.00
31/05/2017	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
31/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 01-February-18			Bond Future	9.57	97.9023	9.5711	97.9023	0.00
31/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1253	1	1253	1	0.00
31/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1409	1	1409	1	0.00
31/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1331	1	1331	1	0.00
31/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
31/05/2017	R186 On 03-August-17			Bond Future	8.61	113.1472	8.6063	113.1472	98,947.00
31/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5972	6	5972	6	0.00
31/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2594	3	2594	3	0.00
31/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5070	5	5070	5	0.00
31/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2643	3	2643	3	0.00
31/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2742	3	2742	3	0.00
31/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	1913	2	1913	2	0.00
31/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3098	3	3098	3	0.00
31/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2692	3	2692	3	0.00
31/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2357	2	2357	2	0.00
31/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	608	1	608	1	1,050.00
31/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	131	0	131	0	750.00
31/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	73	0	73	0	6,500.00
31/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	935	1	935	1	2,604.00
31/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	590	1	590	1	0.00
31/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	446	1	446	1	0.00
31/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	555	1	555	1	0.00
31/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	572	1	572	1	0.00
31/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	705	1	705	1	750.00
31/05/2017	R186 On 02-November-17			Bond Future	8.64	115.3121	8.6409	115.3121	4.00
31/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3102	3	3102	3	0.00
31/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3185	3	3185	3	0.00
31/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3144	3	3144	3	0.00
31/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1492	2	1492	2	0.00
31/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1468	2	1468	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
31/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1517	2	1517	2	0.00
31/05/2017	R186 On 01-February-18			Bond Future	8.67	112.2550	8.6724	112.2550	0.00
31/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3783	4	3783	4	0.00
31/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3824	4	3824	4	0.00
31/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3864	4	3864	4	0.00
31/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	1922	2	1922	2	0.00
31/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	1898	2	1898	2	0.00
31/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	1875	2	1875	2	0.00
31/05/2017	R197 On 03-August-17			Bond Future	296.29	297.2339	296.2889	297.2339	2,350.00
31/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	11771	11	11771	11	0.00
31/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	11781	11	11781	11	0.00
31/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	11761	11	11761	11	0.00
31/05/2017	R197 On 02-November-17			Bond Future	302.03	302.9974	302.0314	302.9974	0.00
31/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	3129	2	3129	2	0.00
31/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	3139	2	3139	2	0.00
31/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	3119	2	3119	2	0.00
31/05/2017	R197 On 01-February-18			Bond Future	301.00	301.9869	301.0042	301.9869	0.00
31/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	676	0	676	0	0.00
31/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	666	0	666	0	0.00
31/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	656	0	656	0	0.00
31/05/2017	R202 On 03-August-17			Bond Future	242.29	242.2486	242.2888	242.2486	30,557.00
31/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	16071	16	16071	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
31/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	16081	16	16081	16	0.00
31/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	16061	16	16061	16	0.00
31/05/2017	R202 On 02-November-17			Bond Future	246.98	246.9459	246.9849	246.9459	0.00
31/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6905	7	6905	7	0.00
31/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6915	7	6915	7	0.00
31/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6925	7	6925	7	0.00
31/05/2017	R202 On 01-February-18			Bond Future	248.17	248.1247	248.1662	248.1247	0.00
31/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	904	1	904	1	0.00
31/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	914	1	914	1	0.00
31/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	894	1	894	1	0.00
31/05/2017	R203 On 03-August-17			Bond Future	7.31	103.3335	7.3140	103.3335	0.00
31/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	262	0	262	0	0.00
31/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	261	0	261	0	0.00
31/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	259	0	259	0	0.00
31/05/2017	R204 On 03-August-17			Bond Future	7.37	101.7886	7.3723	101.7886	41,529.00
31/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	515	0	515	0	0.00
31/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	537	0	537	0	0.00
31/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	526	0	526	0	0.00
31/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	30	0	30	0	0.00
31/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	28	0	28	0	0.00
31/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	27	0	27	0	0.00
31/05/2017	R204 On 02-November-17			Bond Future	7.28	103.7363	7.2801	103.7363	0.00
31/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	524	0	524	0	0.00
31/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	504	0	504	0	0.00
31/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	514	0	514	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
31/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	16	0	16	0	0.00
31/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	15	0	15	0	0.00
31/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	15	0	15	0	0.00
31/05/2017	R204 On 01-February-18			Bond Future	7.10	101.7163	7.0981	101.7163	0.00
31/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	296	0	296	0	0.00
31/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	306	0	306	0	0.00
31/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	301	0	301	0	0.00
31/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	166	0	166	0	0.00
31/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	163	0	163	0	0.00
31/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	169	0	169	0	0.00
31/05/2017	R207 On 03-August-17			Bond Future	7.48	99.8922	7.4797	99.8922	45,633.00
31/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1543	1	1543	1	51.00
31/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1964	2	1964	2	0.00
31/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2006	2	2006	2	0.00
31/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1985	2	1985	2	0.00
31/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	2	0	2	0	0.00
31/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	2	0	2	0	0.00
31/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	7	0	7	0	0.00
31/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
31/05/2017	R207 On 02-November-17			Bond Future	7.44	101.8035	7.4392	101.8035	0.00
31/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1255	1	1255	1	0.00
31/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1238	1	1238	1	0.00
31/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1220	1	1220	1	0.00
31/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	56	0	56	0	0.00
31/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	58	0	58	0	0.00
31/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	54	0	54	0	0.00
31/05/2017	R207 On 01-February-18			Bond Future	7.37	100.1440	7.3716	100.1440	0.00
31/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	740	1	740	1	0.00
31/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	752	1	752	1	0.00
31/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	763	1	763	1	0.00
31/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	330	0	330	0	0.00
31/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	324	0	324	0	0.00
31/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	336	0	336	0	0.00
31/05/2017	R208 On 03-August-17			Bond Future	7.61	99.6022	7.6073	99.6022	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
31/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2132	2	2132	2	0.00
31/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2190	2	2190	2	0.00
31/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2161	2	2161	2	0.00
31/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	26	0	26	0	0.00
31/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	24	0	24	0	0.00
31/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	23	0	23	0	0.00
31/05/2017	R208 On 02-November-17			Bond Future	7.60	98.1060	7.5956	98.1060	0.00
31/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1804	2	1804	2	0.00
31/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1853	2	1853	2	0.00
31/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1828	2	1828	2	0.00
31/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	123	0	123	0	0.00
31/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	119	0	119	0	0.00
31/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	127	0	127	0	0.00
31/05/2017	R208 On 01-February-18			Bond Future	7.57	100.0166	7.5712	100.0166	0.00
31/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1271	1	1271	1	0.00
31/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1235	1	1235	1	0.00
31/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1253	1	1253	1	0.00
31/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	536	1	536	1	0.00
31/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	526	1	526	1	0.00
31/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	517	1	517	1	0.00
31/05/2017	R209 On 03-August-17			Bond Future	9.44	74.3716	9.4369	74.3716	72,235.00
31/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1505	2	1505	2	0.00
31/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1471	2	1471	2	0.00
31/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1540	2	1540	2	0.00
31/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1484	2	1484	2	0.00
31/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1450	2	1450	2	0.00
31/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1517	2	1517	2	0.00
31/05/2017	R209 On 02-November-17			Bond Future	9.48	72.6446	9.4812	72.6446	630.00
31/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4590	5	4590	5	0.00
31/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2720	3	2720	3	0.00
31/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2649	3	2649	3	0.00
31/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	252	0	252	0	2,800.00
31/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1181	1	1181	1	4,100.00
31/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7467	7	7467	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
31/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2685	3	2685	3	0.00
31/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1199	1	1199	1	3,360.00
31/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4556	5	4556	5	0.00
31/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	445	1	445	1	1,300.00
31/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2324	3	2324	3	0.00
31/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2387	3	2387	3	0.00
31/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8967	9	8967	9	0.00
31/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2355	3	2355	3	0.00
31/05/2017	R209 On 01-February-18			Bond Future	9.52	74.0593	9.5238	74.0593	0.00
31/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3749	4	3749	4	0.00
31/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3825	4	3825	4	0.00
31/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3787	4	3787	4	0.00
31/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2514	3	2514	3	0.00
31/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2459	3	2459	3	0.00
31/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2487	3	2487	3	0.00
31/05/2017	R210 On 03-August-17			Bond Future	186.24	187.1671	186.2365	187.1671	1,675.00
31/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	10053	9	10053	9	0.00
31/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	10043	9	10043	9	0.00
31/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	10063	9	10063	9	0.00
31/05/2017	R210 On 02-November-17			Bond Future	187.45	188.3962	187.4460	188.3962	0.00
31/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	4634	4	4634	4	0.00
31/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	4644	4	4644	4	0.00
31/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	4624	4	4624	4	0.00
31/05/2017	R210 On 01-February-18			Bond Future	191.19	192.1538	191.1862	192.1538	0.00
31/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	1174	0	1174	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
31/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	1194	0	1194	0	0.00
31/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	1184	0	1184	0	0.00
31/05/2017	R212 On 03-August-17			Bond Future	148.47	148.6378	148.4687	148.6378	4,858.00
31/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4871	5	4871	5	0.00
31/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4881	5	4881	5	0.00
31/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4891	5	4891	5	0.00
31/05/2017	R212 On 02-November-17			Bond Future	151.35	151.5199	151.3462	151.5199	0.00
31/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	1054	1	1054	1	0.00
31/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	1074	1	1074	1	0.00
31/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	1064	1	1064	1	0.00
31/05/2017	R212 On 01-February-18			Bond Future	152.31	152.4819	152.3060	152.4819	0.00
31/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
31/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2384	2	2384	2	0.00
31/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2394	2	2394	2	0.00
31/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2404	2	2404	2	0.00
31/05/2017	R213 On 03-August-17			Bond Future	9.15	86.4245	9.1451	86.4245	55,673.00
31/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2149	2	2149	2	0.00
31/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2235	2	2235	2	0.00
31/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2192	2	2192	2	0.00
31/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	883	1	883	1	0.00
31/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	860	1	860	1	0.00
31/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	907	1	907	1	0.00
31/05/2017	R213 On 02-November-17			Bond Future	9.19	84.5281	9.1890	84.5281	0.00
31/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3004	3	3004	3	0.00
31/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2927	3	2927	3	0.00
31/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2965	3	2965	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	1923	2	1923	2	0.00
31/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	1896	2	1896	2	0.00
31/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1868	2	1868	2	0.00
31/05/2017	R213 On 01-February-18			Bond Future	9.23	86.1743	9.2318	86.1743	0.00
31/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3643	4	3643	4	0.00
31/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3605	4	3605	4	0.00
31/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3568	4	3568	4	0.00
31/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2373	3	2373	3	0.00
31/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2346	3	2346	3	0.00
31/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2400	3	2400	3	0.00
31/05/2017	R214 On 03-August-17			Bond Future	9.61	73.9870	9.6077	73.9870	35,526.00
31/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1237	1	1237	1	0.00
31/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1301	1	1301	1	0.00
31/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1269	1	1269	1	0.00
31/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	1933	2	1933	2	0.00
31/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	1853	2	1853	2	0.00
31/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	1893	2	1893	2	0.00
31/05/2017	R214 On 02-November-17			Bond Future	9.65	72.1062	9.6550	72.1062	0.00
31/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2392	3	2392	3	0.00
31/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2459	3	2459	3	0.00
31/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2426	3	2426	3	0.00
31/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	2883	3	2883	3	0.00
31/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	2921	3	2921	3	0.00
31/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2846	3	2846	3	0.00
31/05/2017	R214 On 01-February-18			Bond Future	9.70	73.5104	9.7015	73.5104	0.00
31/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3713	4	3713	4	0.00
31/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3789	4	3789	4	0.00
31/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3751	4	3751	4	0.00
31/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	2898	3	2898	3	0.00
31/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	2867	3	2867	3	0.00
31/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	2837	3	2837	3	0.00
31/05/2017	R248 On 03-August-17			Bond Future	9.70	94.4627	9.7047	94.4627	73,986.00
31/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1538	2	1538	2	0.00
31/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1501	2	1501	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
31/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1576	2	1576	2	0.00
31/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2702	3	2702	3	0.00
31/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2756	3	2756	3	0.00
31/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2810	3	2810	3	0.00
31/05/2017	R248 On 02-November-17			Bond Future	9.75	91.8325	9.7548	91.8325	226.00
31/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3006	3	3006	3	0.00
31/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3088	3	3088	3	0.00
31/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3047	3	3047	3	0.00
31/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4032	4	4032	4	0.00
31/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	3982	4	3982	4	0.00
31/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	3934	4	3934	4	0.00
31/05/2017	R248 On 01-February-18			Bond Future	9.80	93.6209	9.8043	93.6209	0.00
31/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4668	5	4668	5	0.00
31/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4715	5	4715	5	0.00
31/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4761	5	4761	5	0.00
31/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	3883	4	3883	4	0.00
31/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	3843	4	3843	4	0.00
31/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	3922	4	3922	4	0.00