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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
22/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	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
22/05/2017	2025 On 03-August-17			Bond Future	129.18	129.1525	129.1787	129.1525	2,414.00
22/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4781	5	4781	5	0.00
22/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4801	5	4801	5	0.00
22/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4791	5	4791	5	0.00
22/05/2017	2025 On 02-November-17			Bond Future	131.68	131.6586	131.6848	131.6586	0.00
22/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1285	1	1285	1	0.00
22/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1295	1	1295	1	0.00
22/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1275	1	1275	1	0.00
22/05/2017	2025 On 01-February-18			Bond Future	132.96	132.9395	132.9644	132.9395	0.00
22/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	926	1	926	1	0.00
22/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	916	1	916	1	0.00
22/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	936	1	936	1	0.00
22/05/2017	2029 On 01-February-18			Bond Future	104.16	104.0299	104.1595	104.0299	0.00
22/05/2017	2030 On 03-August-17			Bond Future	9.12	91.6324	9.1207	91.6324	32,213.00
22/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1437	1	1437	1	0.00
22/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1505	1	1505	1	0.00
22/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1572	1	1572	1	0.00
22/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 02-November-17			Bond Future	9.16	93.3856	9.1632	93.3856	0.00
22/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1266	1	1266	1	0.00
22/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1333	1	1333	1	0.00
22/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1199	1	1199	1	0.00
22/05/2017	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
22/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 01-February-18			Bond Future	9.20	91.2013	9.2038	91.2013	0.00
22/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1178	1	1178	1	0.00
22/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1111	1	1111	1	0.00
22/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1244	1	1244	1	0.00
22/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/05/2017	2032 On 03-August-17			Bond Future	9.28	94.4859	9.2794	94.4859	26,671.00
22/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2571	2	2571	2	0.00
22/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2483	2	2483	2	0.00
22/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2527	2	2527	2	0.00
22/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1312	1	1312	1	0.00
22/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1370	2	1370	2	0.00
22/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1341	1	1341	1	0.00
22/05/2017	2032 On 02-November-17			Bond Future	9.33	92.1358	9.3264	92.1358	0.00
22/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3485	3	3485	3	0.00
22/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3526	3	3526	3	0.00
22/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3567	3	3567	3	0.00
22/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2333	2	2333	2	0.00
22/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2364	3	2364	3	0.00
22/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2302	2	2302	2	0.00
22/05/2017	2032 On 01-February-18			Bond Future	9.37	93.9322	9.3716	93.9322	0.00
22/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4305	4	4305	4	0.00
22/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4345	4	4345	4	0.00
22/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4386	4	4386	4	0.00
22/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2990	3	2990	3	0.00
22/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2960	3	2960	3	0.00
22/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3021	3	3021	3	0.00
22/05/2017	2033 On 03-August-17			Bond Future	106.18	106.4431	106.1793	106.4431	6,134.00
22/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/05/2017	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
22/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6941	7	6941	7	0.00
22/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6951	7	6951	7	0.00
22/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6961	7	6961	7	0.00
22/05/2017	2033 On 02-November-17			Bond Future	107.16	107.4318	107.1624	107.4318	0.00
22/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2918	3	2918	3	0.00
22/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2928	3	2928	3	0.00
22/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2908	3	2908	3	0.00
22/05/2017	2033 On 01-February-18			Bond Future	109.30	109.5802	109.3040	109.5802	0.00
22/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	336	0	336	0	0.00
22/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	356	0	356	0	0.00
22/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	346	0	346	0	0.00
22/05/2017	2037 On 03-August-17			Bond Future	9.55	90.6420	9.5543	90.6420	57,059.00
22/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2238	2	2238	2	0.00
22/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2196	2	2196	2	0.00
22/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2155	2	2155	2	0.00
22/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2068	2	2068	2	0.00
22/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2029	2	2029	2	0.00
22/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2108	2	2108	2	0.00
22/05/2017	2037 On 02-November-17			Bond Future	9.60	92.3762	9.6018	92.3762	233.00
22/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3548	3	3548	3	0.00
22/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3590	3	3590	3	0.00
22/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3507	3	3507	3	0.00
22/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3043	3	3043	3	0.00
22/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3082	3	3082	3	0.00
22/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3120	3	3120	3	0.00
22/05/2017	2037 On 01-February-18			Bond Future	9.65	89.9219	9.6480	89.9219	0.00
22/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4855	5	4855	5	0.00
22/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4899	5	4899	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
22/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4811	5	4811	5	0.00
22/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3501	4	3501	4	0.00
22/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3467	4	3467	4	0.00
22/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3535	4	3535	4	0.00
22/05/2017	2038 On 03-August-17			Bond Future	130.45	130.8524	130.4476	130.8524	22,439.00
22/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10722	10	10722	10	0.00
22/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10712	10	10712	10	0.00
22/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10732	10	10732	10	0.00
22/05/2017	2038 On 02-November-17			Bond Future	132.98	133.3913	132.9783	133.3913	0.00
22/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3842	3	3842	3	0.00
22/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3822	3	3822	3	0.00
22/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3832	3	3832	3	0.00
22/05/2017	2038 On 01-February-18			Bond Future	134.11	134.5378	134.1146	134.5378	0.00
22/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2815	2	2815	2	0.00
22/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2825	2	2825	2	0.00
22/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2835	2	2835	2	0.00
22/05/2017	2040 On 03-August-17			Bond Future	9.65	93.9926	9.6451	93.9926	13,856.00
22/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2265	2	2265	2	0.00
22/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2222	2	2222	2	0.00
22/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2180	2	2180	2	0.00
22/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2440	3	2440	3	0.00
22/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2486	3	2486	3	0.00
22/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2396	3	2396	3	0.00
22/05/2017	2040 On 02-November-17			Bond Future	9.69	95.7909	9.6936	95.7909	0.00
22/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3447	3	3447	3	0.00

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22/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3489	3	3489	3	0.00
22/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3405	3	3405	3	0.00
22/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3692	4	3692	4	0.00
22/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3736	4	3736	4	0.00
22/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3781	4	3781	4	0.00
22/05/2017	2040 On 01-February-18			Bond Future	9.74	93.1528	9.7409	93.1528	0.00
22/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5101	5	5101	5	0.00
22/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5192	5	5192	5	0.00
22/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5147	5	5147	5	0.00
22/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4012	4	4012	4	0.00
22/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3975	4	3975	4	0.00
22/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3937	4	3937	4	0.00
22/05/2017	2044 On 03-August-17			Bond Future	9.71	90.7879	9.7097	90.7879	22,344.00
22/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2031	2	2031	2	0.00
22/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1992	2	1992	2	0.00
22/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2072	2	2072	2	0.00
22/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2781	3	2781	3	0.00
22/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2732	3	2732	3	0.00
22/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2684	3	2684	3	0.00
22/05/2017	2044 On 02-November-17			Bond Future	9.76	92.5249	9.7579	92.5249	200.00
22/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3243	3	3243	3	0.00
22/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3325	3	3325	3	0.00
22/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3284	3	3284	3	0.00
22/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4097	4	4097	4	0.00
22/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4049	4	4049	4	0.00
22/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4003	4	4003	4	0.00
22/05/2017	2044 On 01-February-18			Bond Future	9.80	89.9483	9.8050	89.9483	0.00
22/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4968	5	4968	5	0.00
22/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5012	5	5012	5	0.00
22/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4923	5	4923	5	0.00
22/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4159	4	4159	4	0.00
22/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4119	4	4119	4	0.00
22/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4200	4	4200	4	0.00
22/05/2017	2046 On 03-August-17			Bond Future	127.65	127.6218	127.6476	127.6218	22,790.00

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22/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13542	14	13542	14	0.00
22/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13522	14	13522	14	0.00
22/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13532	14	13532	14	0.00
22/05/2017	2046 On 02-November-17			Bond Future	128.54	128.5148	128.5408	128.5148	0.00
22/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7769	8	7769	8	0.00
22/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7779	8	7779	8	0.00
22/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7759	8	7759	8	0.00
22/05/2017	2046 On 01-February-18			Bond Future	131.11	131.0850	131.1097	131.0850	0.00
22/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1790	2	1790	2	0.00
22/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1800	2	1800	2	0.00
22/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1810	2	1810	2	0.00
22/05/2017	2050 On 03-August-17			Bond Future	135.33	135.3051	135.3330	135.3051	26,079.00
22/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13897	14	13897	14	0.00
22/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13907	14	13907	14	0.00
22/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13887	14	13887	14	0.00
22/05/2017	2050 On 02-November-17			Bond Future	137.96	137.9307	137.9585	137.9307	0.00
22/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6692	7	6692	7	0.00
22/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6702	7	6702	7	0.00
22/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6712	7	6712	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
22/05/2017	2050 On 01-February-18			Bond Future	139.02	138.9972	139.0237	138.9972	0.00
22/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1216	1	1216	1	0.00
22/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1226	1	1226	1	0.00
22/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1206	1	1206	1	0.00
22/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	AL37 On 03-August-17			Index Future	545.94	545.1920	545.9440	545.1920	0.00
22/05/2017	AL37 On 02-November-17			Index Future	556.39	555.6230	556.3890	555.6230	0.00
22/05/2017	AL37 On 01-February-18			Index Future	567.24	566.4570	567.2350	566.4570	0.00
22/05/2017	AL7T On 03-August-17			Index Future	627.91	626.3580	627.9100	626.3580	0.00
22/05/2017	AL7T On 02-November-17			Index Future	639.92	638.3430	639.9230	638.3430	0.00
22/05/2017	AL7T On 01-February-18			Index Future	652.40	650.7890	652.3970	650.7890	0.00
22/05/2017	ALBI On 03-August-17			Index Future	567.73	566.1900	567.7330	566.1900	600.00
22/05/2017	ALBI On 02-November-17			Index Future	578.60	577.0240	578.5950	577.0240	0.00
22/05/2017	ALBI On 01-February-18			Index Future	589.87	588.2750	589.8730	588.2750	0.00
22/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	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
22/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2017	EL28 On 03-August-17			Bond Future	128.58	128.5556	128.5838	128.5556	0.00
22/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6586	7	6586	7	0.00
22/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6576	7	6576	7	0.00
22/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6596	7	6596	7	0.00
22/05/2017	EL28 On 02-November-17			Bond Future	129.33	129.3063	129.3346	129.3063	0.00
22/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4535	5	4535	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
22/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4545	5	4545	5	0.00
22/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4555	5	4555	5	0.00
22/05/2017	EL28 On 01-February-18			Bond Future	131.92	131.8923	131.9195	131.8923	0.00
22/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	371	0	371	0	0.00
22/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	391	0	391	0	0.00
22/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	381	0	381	0	0.00
22/05/2017	ES33 On 03-August-17			Bond Future	10.65	78.7420	10.6458	78.7420	9,466.00
22/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	726	1	726	1	0.00
22/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	663	1	663	1	0.00
22/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	600	1	600	1	0.00
22/05/2017	ES33 On 02-November-17			Bond Future	10.73	76.4568	10.7343	76.4568	0.00
22/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	396	1	396	1	0.00
22/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	334	1	334	1	0.00
22/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	458	1	458	1	0.00
22/05/2017	ES33 On 01-February-18			Bond Future	10.82	77.9475	10.8244	77.9475	0.00
22/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	991	1	991	1	0.00
22/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1050	1	1050	1	0.00
22/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1109	1	1109	1	0.00
22/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/05/2017	ES42 On 03-August-17			Bond Future	10.88	81.8961	10.8767	81.8961	7,957.00
22/05/2017	ES42 On 02-November-17			Bond Future	10.97	79.2015	10.9652	79.2015	0.00
22/05/2017	ES42 On 01-February-18			Bond Future	11.05	80.7456	11.0524	80.7456	0.00
22/05/2017	GOVI On 03-August-17			GOVI	566.08	564.5180	566.0790	564.5180	403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	49790	3	49790	3	0.00
22/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	49690	3	49690	3	0.00
22/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	49890	3	49890	3	0.00
22/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 02-November-17			GOVI	576.91	575.3200	576.9090	575.3200	0.00
22/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	44690	3	44690	3	0.00
22/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	44590	3	44590	3	0.00
22/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	44490	3	44490	3	0.00
22/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 01-February-18			GOVI	588.16	586.5380	588.1550	586.5380	0.00
22/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	71250	6	71250	6	0.00
22/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	71350	6	71350	6	0.00
22/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	71150	5	71150	5	0.00
22/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2017	IGOV On 03-August-17			Index Future	250.65	250.5800	250.6510	250.5800	1,296.00
22/05/2017	IGOV On 02-November-17			Index Future	255.51	255.4420	255.5130	255.4420	0.00
22/05/2017	IGOV On 01-February-18			Index Future	260.62	260.5510	260.6190	260.5510	0.00
22/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
22/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
22/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
22/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6115	99.6117	99.6115	0.00
22/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8207	99.8061	99.8207	0.00
22/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7699	99.7544	99.7699	0.00
22/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9469	99.9348	99.9469	0.00
22/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8489	99.8353	99.8489	0.00
22/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0504	99.0319	99.0504	0.00
22/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6339	98.6224	98.6339	0.00

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22/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5823	98.5601	98.5823	0.00
22/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9800	98.9500	98.9800	0.00
22/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3914	99.3553	99.3914	0.00
22/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.77	99.8092	99.7656	99.8092	0.00
22/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.46	96.5942	96.4617	96.5942	0.00
22/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.70	95.8529	95.6981	95.8529	0.00
22/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.91	95.0792	94.9118	95.0792	0.00
22/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.10	95.2753	95.0998	95.2753	0.00
22/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.29	97.4718	97.2943	97.4718	51.00
22/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.44	97.6185	97.4388	97.6185	0.00
22/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.64	98.8256	98.6417	98.8256	0.00
22/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.50	95.8072	95.4998	95.8072	0.00
22/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.52	92.8266	92.5210	92.8266	0.00
22/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.27	91.5785	91.2744	91.5785	0.00
22/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.41	93.7152	93.4093	93.7152	0.00
22/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.15	97.4580	97.1516	97.4580	0.00
22/05/2017	IS10 On 15-March-27			Interest Rate Swap	95.72	96.0388	95.7224	96.0388	0.00
22/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.77	98.0905	97.7692	98.0905	0.00
22/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6700	7.3200	92.6700	0.00
22/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7000	7.2500	92.7000	0.00
22/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
22/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.7800	7.1700	92.7800	0.00
22/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8600	7.1500	92.8600	0.00
22/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
22/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9700	7.0100	92.9700	1,500.00
22/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9700	7.0100	92.9700	0.00
22/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9500	7.0300	92.9500	0.00
22/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.07	92.9000	7.0700	92.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8400	7.1300	92.8400	0.00
22/05/2017	R023 On 03-August-17			Bond Future	8.01	102.0576	8.0134	102.0576	32,302.00
22/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2651	3	2651	3	0.00
22/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2723	3	2723	3	0.00
22/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2687	3	2687	3	0.00
22/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	203	0	203	0	0.00
22/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	196	0	196	0	0.00
22/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	190	0	190	0	0.00
22/05/2017	R023 On 02-November-17			Bond Future	8.03	100.0799	8.0307	100.0799	0.00
22/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2688	3	2688	3	0.00
22/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2719	3	2719	3	0.00
22/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2751	3	2751	3	0.00
22/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	471	1	471	1	0.00
22/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	462	1	462	1	0.00
22/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	481	1	481	1	0.00
22/05/2017	R023 On 01-February-18			Bond Future	8.04	102.0313	8.0429	102.0313	0.00
22/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2299	2	2299	2	0.00
22/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2324	2	2324	2	0.00
22/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2274	2	2274	2	0.00
22/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1182	1	1182	1	0.00
22/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1167	1	1167	1	0.00
22/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1197	1	1197	1	0.00
22/05/2017	R035 On 03-August-17			Bond Future	9.46	98.6484	9.4554	98.6484	9,951.00
22/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	363	0	363	0	0.00
22/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	445	0	445	0	0.00
22/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	526	0	526	0	0.00
22/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 02-November-17			Bond Future	9.51	96.0348	9.5058	96.0348	0.00
22/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	756	0	756	0	0.00
22/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	677	0	677	0	0.00
22/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	836	1	836	1	0.00
22/05/2017	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
22/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 01-February-18			Bond Future	9.56	97.9073	9.5554	97.9073	0.00
22/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1378	1	1378	1	0.00
22/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1534	1	1534	1	0.00
22/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1456	1	1456	1	0.00
22/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R186 On 03-August-17			Bond Future	8.64	112.8392	8.6420	112.8392	93,107.00
22/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2629	2	2629	2	0.00
22/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5819	6	5819	6	0.00
22/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4955	5	4955	5	0.00
22/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2766	3	2766	3	0.00
22/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2674	3	2674	3	0.00
22/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3098	3	3098	3	0.00
22/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2407	2	2407	2	0.00
22/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2720	3	2720	3	0.00
22/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	887	1	887	1	1,050.00
22/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	164	0	164	0	6,500.00
22/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	260	0	260	0	750.00
22/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	865	1	865	1	0.00
22/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	691	1	691	1	2,604.00
22/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	824	1	824	1	0.00
22/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1000	1	1000	1	750.00
22/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	844	1	844	1	0.00
22/05/2017	R186 On 02-November-17			Bond Future	8.68	114.9982	8.6780	114.9982	4.00
22/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3123	3	3123	3	0.00
22/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3202	3	3202	3	0.00
22/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3162	3	3162	3	0.00
22/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1760	2	1760	2	0.00
22/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1733	2	1733	2	0.00
22/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1786	2	1786	2	0.00
22/05/2017	R186 On 01-February-18			Bond Future	8.71	111.9375	8.7111	111.9375	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
22/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3898	4	3898	4	0.00
22/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3936	4	3936	4	0.00
22/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3974	4	3974	4	0.00
22/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2289	2	2289	2	0.00
22/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2238	2	2238	2	0.00
22/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2263	2	2263	2	0.00
22/05/2017	R197 On 03-August-17			Bond Future	297.78	297.7194	297.7804	297.7194	2,350.00
22/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10280	10	10280	10	0.00
22/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10290	10	10290	10	0.00
22/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10270	10	10270	10	0.00
22/05/2017	R197 On 02-November-17			Bond Future	303.56	303.4964	303.5574	303.4964	0.00
22/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1603	2	1603	2	0.00
22/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1613	2	1613	2	0.00
22/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1593	2	1593	2	0.00
22/05/2017	R197 On 01-February-18			Bond Future	302.57	302.5118	302.5701	302.5118	0.00
22/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	900	1	900	1	0.00
22/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	890	1	890	1	0.00
22/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	910	1	910	1	0.00
22/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 03-August-17			Bond Future	242.82	242.7674	242.8173	242.7674	30,577.00
22/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	15543	16	15543	16	0.00
22/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	15553	16	15553	16	0.00
22/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	15533	16	15533	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
22/05/2017	R202 On 02-November-17			Bond Future	247.53	247.4782	247.5278	247.4782	0.00
22/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6362	6	6362	6	0.00
22/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6372	6	6372	6	0.00
22/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6382	6	6382	6	0.00
22/05/2017	R202 On 01-February-18			Bond Future	248.73	248.6807	248.7279	248.6807	0.00
22/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	342	0	342	0	0.00
22/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	352	0	352	0	0.00
22/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	332	0	332	0	0.00
22/05/2017	R203 On 03-August-17			Bond Future	7.10	103.3594	7.0979	103.3594	0.00
22/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	239	0	239	0	0.00
22/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	237	0	237	0	0.00
22/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	236	0	236	0	0.00
22/05/2017	R204 On 03-August-17			Bond Future	7.33	101.8620	7.3319	101.8620	41,529.00
22/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	572	1	572	1	0.00
22/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	595	1	595	1	0.00
22/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	583	1	583	1	0.00
22/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	35	0	35	0	0.00
22/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	33	0	33	0	0.00
22/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	32	0	32	0	0.00
22/05/2017	R204 On 02-November-17			Bond Future	7.23	103.8110	7.2299	103.8110	0.00
22/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	578	1	578	1	0.00
22/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	558	1	558	1	0.00
22/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	568	1	568	1	0.00
22/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	17	0	17	0	0.00
22/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	16	0	16	0	0.00

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22/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	15	0	15	0	0.00
22/05/2017	R204 On 01-February-18			Bond Future	7.03	101.7948	7.0322	101.7948	0.00
22/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	366	0	366	0	0.00
22/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	376	0	376	0	0.00
22/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	371	0	371	0	0.00
22/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	180	0	180	0	0.00
22/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	178	0	178	0	0.00
22/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	183	0	183	0	0.00
22/05/2017	R207 On 03-August-17			Bond Future	7.39	100.0743	7.3907	100.0743	45,939.00
22/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1738	2	1738	2	51.00
22/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2159	2	2159	2	0.00
22/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2202	2	2202	2	0.00
22/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2180	2	2180	2	0.00
22/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	2	0	2	0	0.00
22/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	2	0	2	0	0.00
22/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	2	0	2	0	0.00
22/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	8	0	8	0	0.00
22/05/2017	R207 On 02-November-17			Bond Future	7.34	101.9891	7.3392	101.9891	0.00
22/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1450	1	1450	1	0.00
22/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1432	1	1432	1	0.00
22/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1414	1	1414	1	0.00
22/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	51	0	51	0	0.00
22/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	53	0	53	0	0.00
22/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	50	0	50	0	0.00
22/05/2017	R207 On 01-February-18			Bond Future	7.26	100.3356	7.2574	100.3356	0.00
22/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	935	1	935	1	0.00
22/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	947	1	947	1	0.00
22/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	959	1	959	1	0.00
22/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	322	0	322	0	0.00
22/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	316	0	316	0	0.00
22/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	328	0	328	0	0.00
22/05/2017	R208 On 03-August-17			Bond Future	7.54	99.8011	7.5375	99.8011	32,968.00
22/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2357	2	2357	2	0.00
22/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2414	2	2414	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
22/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2386	2	2386	2	0.00
22/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	35	0	35	0	0.00
22/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	33	0	33	0	0.00
22/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	32	0	32	0	0.00
22/05/2017	R208 On 02-November-17			Bond Future	7.52	98.3087	7.5198	98.3087	0.00
22/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	2029	2	2029	2	0.00
22/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	2079	2	2079	2	0.00
22/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	2054	2	2054	2	0.00
22/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	128	0	128	0	0.00
22/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	124	0	124	0	0.00
22/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	132	0	132	0	0.00
22/05/2017	R208 On 01-February-18			Bond Future	7.49	100.2255	7.4885	100.2255	0.00
22/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1534	1	1534	1	0.00
22/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1498	1	1498	1	0.00
22/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1516	1	1516	1	0.00
22/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	573	1	573	1	0.00
22/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	564	1	564	1	0.00
22/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	555	1	555	1	0.00
22/05/2017	R209 On 03-August-17			Bond Future	9.42	74.3419	9.4218	74.3419	71,259.00
22/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1807	2	1807	2	0.00
22/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1772	2	1772	2	0.00
22/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1842	2	1842	2	0.00
22/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1682	2	1682	2	0.00
22/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1649	2	1649	2	0.00
22/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1716	2	1716	2	0.00
22/05/2017	R209 On 02-November-17			Bond Future	9.47	72.6143	9.4657	72.6143	476.00
22/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4820	5	4820	5	0.00
22/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2971	3	2971	3	0.00
22/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2901	3	2901	3	0.00
22/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7666	7	7666	7	0.00
22/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	365	0	365	0	2,800.00
22/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1392	1	1392	1	4,100.00
22/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2936	3	2936	3	0.00
22/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1323	1	1323	1	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	539	1	539	1	1,300.00
22/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4662	5	4662	5	0.00
22/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2469	3	2469	3	0.00
22/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2533	3	2533	3	0.00
22/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8975	9	8975	9	0.00
22/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2501	3	2501	3	0.00
22/05/2017	R209 On 01-February-18			Bond Future	9.51	74.0301	9.5077	74.0301	0.00
22/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4099	4	4099	4	0.00
22/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4136	4	4136	4	0.00
22/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4173	4	4173	4	0.00
22/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2756	3	2756	3	0.00
22/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2699	3	2699	3	0.00
22/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2727	3	2727	3	0.00
22/05/2017	R210 On 03-August-17			Bond Future	187.24	187.2026	187.2402	187.2026	1,675.00
22/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	9050	9	9050	9	0.00
22/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	9040	9	9040	9	0.00
22/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	9060	9	9060	9	0.00
22/05/2017	R210 On 02-November-17			Bond Future	188.47	188.4350	188.4725	188.4350	0.00
22/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3607	4	3607	4	0.00
22/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3617	4	3617	4	0.00
22/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3597	4	3597	4	0.00
22/05/2017	R210 On 01-February-18			Bond Future	192.24	192.2035	192.2393	192.2035	0.00
22/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	121	0	121	0	0.00
22/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	141	0	141	0	0.00
22/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	131	0	131	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
22/05/2017	R212 On 03-August-17			Bond Future	148.93	148.9043	148.9347	148.9043	4,858.00
22/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4405	4	4405	4	0.00
22/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4415	4	4415	4	0.00
22/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4425	4	4425	4	0.00
22/05/2017	R212 On 02-November-17			Bond Future	151.82	151.7936	151.8240	151.7936	0.00
22/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	576	1	576	1	0.00
22/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	596	1	596	1	0.00
22/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	586	1	586	1	0.00
22/05/2017	R212 On 01-February-18			Bond Future	152.80	152.7691	152.7981	152.7691	0.00
22/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1892	2	1892	2	0.00
22/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1902	2	1902	2	0.00
22/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1912	2	1912	2	0.00
22/05/2017	R213 On 03-August-17			Bond Future	9.15	86.2928	9.1501	86.2928	55,673.00
22/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2354	2	2354	2	0.00
22/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2437	2	2437	2	0.00
22/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2396	2	2396	2	0.00
22/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1121	1	1121	1	0.00
22/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1097	1	1097	1	0.00
22/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1147	1	1147	1	0.00
22/05/2017	R213 On 02-November-17			Bond Future	9.19	84.3938	9.1941	84.3938	0.00
22/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3167	3	3167	3	0.00
22/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3093	3	3093	3	0.00
22/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3130	3	3130	3	0.00
22/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2123	2	2123	2	0.00
22/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2095	2	2095	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
22/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2066	2	2066	2	0.00
22/05/2017	R213 On 01-February-18			Bond Future	9.24	86.0392	9.2371	86.0392	0.00
22/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3907	4	3907	4	0.00
22/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3871	4	3871	4	0.00
22/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3835	4	3835	4	0.00
22/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2673	3	2673	3	0.00
22/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2645	3	2645	3	0.00
22/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2702	3	2702	3	0.00
22/05/2017	R214 On 03-August-17			Bond Future	9.58	73.9556	9.5825	73.9556	35,526.00
22/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1583	2	1583	2	0.00
22/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1649	2	1649	2	0.00
22/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1616	2	1616	2	0.00
22/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2101	2	2101	2	0.00
22/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2023	2	2023	2	0.00
22/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2062	2	2062	2	0.00
22/05/2017	R214 On 02-November-17			Bond Future	9.63	72.0741	9.6291	72.0741	0.00
22/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2716	3	2716	3	0.00
22/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2785	3	2785	3	0.00
22/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2750	3	2750	3	0.00
22/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3026	3	3026	3	0.00
22/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2989	3	2989	3	0.00
22/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3063	3	3063	3	0.00
22/05/2017	R214 On 01-February-18			Bond Future	9.67	73.4794	9.6748	73.4794	0.00
22/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4117	4	4117	4	0.00
22/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4192	4	4192	4	0.00
22/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4154	4	4154	4	0.00
22/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3116	3	3116	3	0.00
22/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3085	3	3085	3	0.00
22/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3055	3	3055	3	0.00
22/05/2017	R248 On 03-August-17			Bond Future	9.68	94.3749	9.6798	94.3749	69,161.00
22/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1971	2	1971	2	0.00
22/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1932	2	1932	2	0.00
22/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2011	2	2011	2	0.00
22/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2915	3	2915	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
22/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2967	3	2967	3	0.00
22/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3019	3	3019	3	0.00
22/05/2017	R248 On 02-November-17			Bond Future	9.73	91.7430	9.7291	91.7430	226.00
22/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3374	3	3374	3	0.00
22/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3458	3	3458	3	0.00
22/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3416	3	3416	3	0.00
22/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4173	4	4173	4	0.00
22/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4125	4	4125	4	0.00
22/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4077	4	4077	4	0.00
22/05/2017	R248 On 01-February-18			Bond Future	9.78	93.5317	9.7779	93.5317	0.00
22/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5184	5	5184	5	0.00
22/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5230	5	5230	5	0.00
22/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5276	5	5276	5	0.00
22/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4166	4	4166	4	0.00
22/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4125	4	4125	4	0.00
22/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4206	4	4206	4	0.00