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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
24/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	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
24/05/2017	2025 On 03-August-17			Bond Future	129.29	129.2054	129.2864	129.2054	2,414.00
24/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4674	5	4674	5	0.00
24/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4694	5	4694	5	0.00
24/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4684	5	4684	5	0.00
24/05/2017	2025 On 02-November-17			Bond Future	131.79	131.7124	131.7939	131.7124	0.00
24/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1176	1	1176	1	0.00
24/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1186	1	1186	1	0.00
24/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1166	1	1166	1	0.00
24/05/2017	2025 On 01-February-18			Bond Future	133.07	132.9912	133.0722	132.9912	0.00
24/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	818	1	818	1	0.00
24/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	808	1	808	1	0.00
24/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	828	1	828	1	0.00
24/05/2017	2029 On 01-February-18			Bond Future	104.24	104.1802	104.2431	104.1802	0.00
24/05/2017	2030 On 03-August-17			Bond Future	9.00	92.2820	8.9952	92.2820	32,213.00
24/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	2313	2	2313	2	0.00
24/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	2381	2	2381	2	0.00
24/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	2449	2	2449	2	0.00
24/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 02-November-17			Bond Future	9.03	94.0476	9.0335	94.0476	0.00
24/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	2159	2	2159	2	0.00
24/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	2226	2	2226	2	0.00
24/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	2092	2	2092	2	0.00
24/05/2017	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
24/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 01-February-18			Bond Future	9.07	91.8751	9.0698	91.8751	0.00
24/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	2087	2	2087	2	0.00
24/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	2021	1	2021	1	0.00
24/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	2153	2	2153	2	0.00
24/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
24/05/2017	2032 On 03-August-17			Bond Future	9.15	95.1826	9.1491	95.1826	26,671.00
24/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	3202	3	3202	3	0.00
24/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	3102	3	3102	3	0.00
24/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	3152	3	3152	3	0.00
24/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	964	1	964	1	0.00
24/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1011	1	1011	1	0.00
24/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	987	1	987	1	0.00
24/05/2017	2032 On 02-November-17			Bond Future	9.19	92.8459	9.1920	92.8459	0.00
24/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	4046	4	4046	4	0.00
24/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	4091	4	4091	4	0.00
24/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	4136	4	4136	4	0.00
24/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	1901	2	1901	2	0.00
24/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	1928	2	1928	2	0.00
24/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	1874	2	1874	2	0.00
24/05/2017	2032 On 01-February-18			Bond Future	9.23	94.6549	9.2329	94.6549	0.00
24/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4930	5	4930	5	0.00
24/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4974	5	4974	5	0.00
24/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	5017	5	5017	5	0.00
24/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	2603	3	2603	3	0.00
24/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	2576	3	2576	3	0.00
24/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	2631	3	2631	3	0.00
24/05/2017	2033 On 03-August-17			Bond Future	106.27	106.2010	106.2671	106.2010	6,134.00
24/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/05/2017	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
24/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6853	7	6853	7	0.00
24/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6863	7	6863	7	0.00
24/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6873	7	6873	7	0.00
24/05/2017	2033 On 02-November-17			Bond Future	107.25	107.1848	107.2512	107.1848	0.00
24/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2829	3	2829	3	0.00
24/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2839	3	2839	3	0.00
24/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2819	3	2819	3	0.00
24/05/2017	2033 On 01-February-18			Bond Future	109.39	109.3258	109.3918	109.3258	0.00
24/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	248	0	248	0	0.00
24/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	268	0	268	0	0.00
24/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	258	0	258	0	0.00
24/05/2017	2037 On 03-August-17			Bond Future	9.43	91.3607	9.4341	91.3607	57,059.00
24/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2781	2	2781	2	0.00
24/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2733	2	2733	2	0.00
24/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2685	2	2685	2	0.00
24/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	1620	2	1620	2	0.00
24/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	1587	2	1587	2	0.00
24/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	1654	2	1654	2	0.00
24/05/2017	2037 On 02-November-17			Bond Future	9.48	93.1087	9.4781	93.1087	233.00
24/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	4080	4	4080	4	0.00
24/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	4126	4	4126	4	0.00
24/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	4035	4	4035	4	0.00
24/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	2575	3	2575	3	0.00
24/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	2609	3	2609	3	0.00
24/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	2644	3	2644	3	0.00
24/05/2017	2037 On 01-February-18			Bond Future	9.52	90.6675	9.5207	90.6675	0.00
24/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	5429	5	5429	5	0.00
24/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5476	5	5476	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
24/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	5382	5	5382	5	0.00
24/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3052	3	3052	3	0.00
24/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3021	3	3021	3	0.00
24/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3083	3	3083	3	0.00
24/05/2017	2038 On 03-August-17			Bond Future	130.34	130.2595	130.3413	130.2595	22,459.00
24/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10829	11	10829	11	0.00
24/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10819	11	10819	11	0.00
24/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10839	11	10839	11	0.00
24/05/2017	2038 On 02-November-17			Bond Future	132.87	132.7870	132.8692	132.7870	0.00
24/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3951	4	3951	4	0.00
24/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3931	4	3931	4	0.00
24/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3941	4	3941	4	0.00
24/05/2017	2038 On 01-February-18			Bond Future	134.00	133.9183	134.0001	133.9183	0.00
24/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2930	3	2930	3	0.00
24/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2940	3	2940	3	0.00
24/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2950	3	2950	3	0.00
24/05/2017	2040 On 03-August-17			Bond Future	9.53	94.7600	9.5300	94.7600	13,856.00
24/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2768	2	2768	2	0.00
24/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2719	2	2719	2	0.00
24/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2671	2	2671	2	0.00
24/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	1930	2	1930	2	0.00
24/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	1969	2	1969	2	0.00
24/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	1891	2	1891	2	0.00
24/05/2017	2040 On 02-November-17			Bond Future	9.58	96.5731	9.5752	96.5731	0.00
24/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3993	4	3993	4	0.00

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24/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	4039	4	4039	4	0.00
24/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3947	4	3947	4	0.00
24/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3215	3	3215	3	0.00
24/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3255	4	3255	4	0.00
24/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3296	4	3296	4	0.00
24/05/2017	2040 On 01-February-18			Bond Future	9.62	93.9490	9.6191	93.9490	0.00
24/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5677	5	5677	5	0.00
24/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5774	5	5774	5	0.00
24/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5725	5	5725	5	0.00
24/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	3542	4	3542	4	0.00
24/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	3507	4	3507	4	0.00
24/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	3473	4	3473	4	0.00
24/05/2017	2044 On 03-August-17			Bond Future	9.59	91.5591	9.5947	91.5591	21,797.00
24/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2504	2	2504	2	0.00
24/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2458	2	2458	2	0.00
24/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2550	2	2550	2	0.00
24/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	2234	3	2234	3	0.00
24/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2191	2	2191	2	0.00
24/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2149	2	2149	2	0.00
24/05/2017	2044 On 02-November-17			Bond Future	9.64	93.3109	9.6396	93.3109	200.00
24/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3772	3	3772	3	0.00
24/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3861	4	3861	4	0.00
24/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3817	4	3817	4	0.00
24/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	3593	4	3593	4	0.00
24/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	3550	4	3550	4	0.00
24/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	3507	4	3507	4	0.00
24/05/2017	2044 On 01-February-18			Bond Future	9.68	90.7485	9.6834	90.7485	0.00
24/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5602	5	5602	5	0.00
24/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5651	5	5651	5	0.00
24/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5554	5	5554	5	0.00
24/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	3742	4	3742	4	0.00
24/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	3706	4	3706	4	0.00
24/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	3779	4	3779	4	0.00
24/05/2017	2046 On 03-August-17			Bond Future	127.36	127.2826	127.3625	127.2826	22,790.00

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24/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13828	14	13828	14	0.00
24/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13808	14	13808	14	0.00
24/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13818	14	13818	14	0.00
24/05/2017	2046 On 02-November-17			Bond Future	128.25	128.1691	128.2493	128.1691	0.00
24/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	8061	8	8061	8	0.00
24/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	8071	8	8071	8	0.00
24/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	8051	8	8051	8	0.00
24/05/2017	2046 On 01-February-18			Bond Future	130.81	130.7290	130.8089	130.7290	0.00
24/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	2091	2	2091	2	0.00
24/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	2101	2	2101	2	0.00
24/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	2111	2	2111	2	0.00
24/05/2017	2050 On 03-August-17			Bond Future	135.14	135.0525	135.1383	135.0525	26,079.00
24/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	14092	14	14092	14	0.00
24/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	14102	14	14102	14	0.00
24/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	14082	14	14082	14	0.00
24/05/2017	2050 On 02-November-17			Bond Future	137.76	137.6731	137.7593	137.6731	0.00
24/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6891	7	6891	7	0.00
24/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6901	7	6901	7	0.00
24/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6911	7	6911	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
24/05/2017	2050 On 01-February-18			Bond Future	138.82	138.7310	138.8170	138.7310	0.00
24/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
24/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1423	2	1423	2	0.00
24/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1433	2	1433	2	0.00
24/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1413	1	1413	1	0.00
24/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	AL37 On 03-August-17			Index Future	548.36	546.5390	548.3610	546.5390	0.00
24/05/2017	AL37 On 02-November-17			Index Future	558.85	556.9970	558.8520	556.9970	0.00
24/05/2017	AL37 On 01-February-18			Index Future	569.74	567.8510	569.7400	567.8510	0.00
24/05/2017	AL7T On 03-August-17			Index Future	632.84	629.8050	632.8410	629.8050	0.00
24/05/2017	AL7T On 02-November-17			Index Future	644.95	641.8560	644.9480	641.8560	0.00
24/05/2017	AL7T On 01-February-18			Index Future	657.51	654.3640	657.5130	654.3640	0.00
24/05/2017	ALBI On 03-August-17			Index Future	572.54	569.7130	572.5410	569.7130	600.00
24/05/2017	ALBI On 02-November-17			Index Future	583.50	580.6150	583.4950	580.6150	0.00
24/05/2017	ALBI On 01-February-18			Index Future	594.86	591.9290	594.8630	591.9290	0.00
24/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	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
24/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2017	EL28 On 03-August-17			Bond Future	128.70	128.6127	128.6998	128.6127	0.00
24/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6470	7	6470	7	0.00
24/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6460	7	6460	7	0.00
24/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6480	7	6480	7	0.00
24/05/2017	EL28 On 02-November-17			Bond Future	129.45	129.3643	129.4520	129.3643	0.00
24/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4418	5	4418	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
24/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4428	5	4428	5	0.00
24/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4438	5	4438	5	0.00
24/05/2017	EL28 On 01-February-18			Bond Future	132.04	131.9484	132.0359	131.9484	0.00
24/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	254	0	254	0	0.00
24/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	274	0	274	0	0.00
24/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	264	0	264	0	0.00
24/05/2017	ES33 On 03-August-17			Bond Future	10.52	79.2974	10.5189	79.2974	9,466.00
24/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	70	0	70	0	0.00
24/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	196	0	196	0	0.00
24/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	133	0	133	0	0.00
24/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 02-November-17			Bond Future	10.60	77.0228	10.6031	77.0228	0.00
24/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	354	0	354	0	0.00
24/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	416	0	416	0	0.00
24/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	477	0	477	0	0.00
24/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 01-February-18			Bond Future	10.69	78.5236	10.6888	78.5236	0.00
24/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1818	1	1818	1	0.00
24/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1877	1	1877	1	0.00
24/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1936	1	1936	1	0.00
24/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
24/05/2017	ES42 On 03-August-17			Bond Future	10.76	82.5242	10.7600	82.5242	7,957.00
24/05/2017	ES42 On 02-November-17			Bond Future	10.84	79.8416	10.8445	79.8416	0.00
24/05/2017	ES42 On 01-February-18			Bond Future	10.93	81.3973	10.9278	81.3973	0.00
24/05/2017	GOVI On 03-August-17			GOVI	570.87	568.0300	570.8690	568.0300	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
24/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	97690	7	97690	7	0.00
24/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	97590	7	97590	7	0.00
24/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	97790	7	97790	7	0.00
24/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 02-November-17			GOVI	581.79	578.8990	581.7910	578.8990	0.00
24/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	93510	6	93510	6	0.00
24/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	93410	6	93410	6	0.00
24/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	93310	6	93310	6	0.00
24/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 01-February-18			GOVI	593.13	590.1790	593.1260	590.1790	0.00
24/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	120960	9	120960	9	0.00
24/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	121060	9	121060	9	0.00
24/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	120860	9	120860	9	0.00
24/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
24/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
24/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2017	IGOV On 03-August-17			Index Future	250.49	250.4860	250.4870	250.4860	1,296.00
24/05/2017	IGOV On 02-November-17			Index Future	255.35	255.3460	255.3450	255.3460	0.00
24/05/2017	IGOV On 01-February-18			Index Future	260.44	260.4460	260.4420	260.4460	0.00
24/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
24/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
24/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6107	99.6097	99.6107	0.00
24/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.79	99.8010	99.7918	99.8010	0.00
24/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7471	99.7203	99.7471	0.00
24/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.9179	99.8565	99.9179	0.00
24/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.82	99.8310	99.8224	99.8310	0.00
24/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0235	98.9980	99.0235	0.00
24/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.6059	98.5457	98.6059	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
24/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.5349	98.4553	98.5349	0.00
24/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.82	98.9200	98.8200	98.9200	0.00
24/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.19	99.3143	99.1938	99.3143	0.00
24/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.57	99.7108	99.5701	99.7108	0.00
24/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.16	96.3719	96.1591	96.3719	0.00
24/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.37	95.5983	95.3712	95.5983	0.00
24/05/2017	IS05 On 15-June-21			Interest Rate Swap	94.56	94.8024	94.5577	94.8024	0.00
24/05/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.9789	94.7159	94.9789	0.00
24/05/2017	IS05 On 21-December-21			Interest Rate Swap	96.89	97.1631	96.8854	97.1631	51.00
24/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.00	97.2966	97.0035	97.2966	0.00
24/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.18	98.4875	98.1813	98.4875	0.00
24/05/2017	IS10 On 17-December-25			Interest Rate Swap	94.81	95.2238	94.8106	95.2238	0.00
24/05/2017	IS10 On 16-March-26			Interest Rate Swap	91.80	92.2205	91.7969	92.2205	0.00
24/05/2017	IS10 On 15-June-26			Interest Rate Swap	90.53	90.9593	90.5256	90.9593	0.00
24/05/2017	IS10 On 21-September-26			Interest Rate Swap	92.66	93.0906	92.6559	93.0906	0.00
24/05/2017	IS10 On 21-December-26			Interest Rate Swap	96.41	96.8361	96.4055	96.8361	0.00
24/05/2017	IS10 On 15-March-27			Interest Rate Swap	94.96	95.4021	94.9616	95.4021	0.00
24/05/2017	IS10 On 21-June-27			Interest Rate Swap	97.01	97.4488	97.0081	97.4488	0.00
24/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
24/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
24/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
24/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
24/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
24/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
24/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
24/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/05/2017	R023 On 03-August-17			Bond Future	7.88	102.3567	7.8823	102.3567	32,361.00
24/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	3150	3	3150	3	0.00
24/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	3226	3	3226	3	0.00
24/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	3188	3	3188	3	0.00
24/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	124	0	124	0	0.00
24/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	120	0	120	0	0.00
24/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	116	0	116	0	0.00
24/05/2017	R023 On 02-November-17			Bond Future	7.89	100.3847	7.8919	100.3847	0.00
24/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	3145	3	3145	3	0.00
24/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	3178	3	3178	3	0.00
24/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	3212	3	3212	3	0.00
24/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	342	0	342	0	0.00
24/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	334	0	334	0	0.00
24/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	349	0	349	0	0.00
24/05/2017	R023 On 01-February-18			Bond Future	7.90	102.3408	7.8960	102.3408	0.00
24/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2682	2	2682	2	0.00
24/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2710	2	2710	2	0.00
24/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2655	2	2655	2	0.00
24/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	965	1	965	1	0.00
24/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	953	1	953	1	0.00
24/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	979	1	979	1	0.00
24/05/2017	R035 On 03-August-17			Bond Future	9.33	99.3695	9.3304	99.3695	9,951.00
24/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	1394	1	1394	1	0.00
24/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	1475	1	1475	1	0.00
24/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	1556	1	1556	1	0.00
24/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 02-November-17			Bond Future	9.38	96.7697	9.3768	96.7697	0.00
24/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	1806	1	1806	1	0.00
24/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	1727	1	1727	1	0.00
24/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	1886	1	1886	1	0.00
24/05/2017	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
24/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 01-February-18			Bond Future	9.42	98.6553	9.4225	98.6553	0.00
24/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	2447	2	2447	2	0.00
24/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	2603	2	2603	2	0.00
24/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	2525	2	2525	2	0.00
24/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R186 On 03-August-17			Bond Future	8.51	113.4798	8.5061	113.4798	101,083.00
24/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	6677	6	6677	6	0.00
24/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	3262	3	3262	3	0.00
24/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	5777	5	5777	5	0.00
24/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	3416	3	3416	3	0.00
24/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	3313	3	3313	3	0.00
24/05/2017	R186 On 03-August-17	8.75	Call	Bond Future	2538	0	2538	0	0.00
24/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3784	3	3784	3	0.00
24/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	3364	3	3364	3	0.00
24/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	3012	3	3012	3	0.00
24/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	89	0	89	0	6,500.00
24/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	149	0	149	0	750.00
24/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	587	1	587	1	1,050.00
24/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	571	1	571	1	0.00
24/05/2017	R186 On 03-August-17	8.75	Put	Bond Future	872	0	872	0	2,604.00
24/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	443	1	443	1	0.00
24/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	540	1	540	1	0.00
24/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	556	1	556	1	0.00
24/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	672	1	672	1	750.00
24/05/2017	R186 On 02-November-17			Bond Future	8.54	115.6510	8.5364	115.6510	4.00
24/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3712	3	3712	3	0.00
24/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3799	3	3799	3	0.00
24/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3755	3	3755	3	0.00
24/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1401	2	1401	2	0.00
24/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1380	2	1380	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
24/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1424	2	1424	2	0.00
24/05/2017	R186 On 01-February-18			Bond Future	8.56	112.6017	8.5635	112.6017	0.00
24/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	4503	4	4503	4	0.00
24/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	4545	4	4545	4	0.00
24/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4587	4	4587	4	0.00
24/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	1926	2	1926	2	0.00
24/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	1903	2	1903	2	0.00
24/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	1881	2	1881	2	0.00
24/05/2017	R197 On 03-August-17			Bond Future	298.04	297.8426	298.0376	297.8426	2,350.00
24/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10022	10	10022	10	0.00
24/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10032	10	10032	10	0.00
24/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10012	10	10012	10	0.00
24/05/2017	R197 On 02-November-17			Bond Future	303.82	303.6217	303.8178	303.6217	0.00
24/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1342	2	1342	2	0.00
24/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1352	2	1352	2	0.00
24/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1332	2	1332	2	0.00
24/05/2017	R197 On 01-February-18			Bond Future	302.83	302.6324	302.8279	302.6324	0.00
24/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1158	1	1158	1	0.00
24/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1148	1	1148	1	0.00
24/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1168	1	1168	1	0.00
24/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 03-August-17			Bond Future	242.71	242.5549	242.7121	242.5549	30,577.00
24/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	15648	16	15648	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
24/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	15658	16	15658	16	0.00
24/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	15638	16	15638	16	0.00
24/05/2017	R202 On 02-November-17			Bond Future	247.42	247.2614	247.4191	247.2614	0.00
24/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6471	7	6471	7	0.00
24/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6481	7	6481	7	0.00
24/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6491	7	6491	7	0.00
24/05/2017	R202 On 01-February-18			Bond Future	248.61	248.4533	248.6108	248.4533	0.00
24/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	459	1	459	1	0.00
24/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	469	1	469	1	0.00
24/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	449	1	449	1	0.00
24/05/2017	R203 On 03-August-17			Bond Future	6.95	103.3652	6.9508	103.3652	0.00
24/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	223	0	223	0	0.00
24/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	222	0	222	0	0.00
24/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	221	0	221	0	0.00
24/05/2017	R204 On 03-August-17			Bond Future	7.22	101.9272	7.2247	101.9272	41,529.00
24/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	694	1	694	1	0.00
24/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	717	1	717	1	0.00
24/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	705	1	705	1	0.00
24/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	18	0	18	0	0.00
24/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	17	0	17	0	0.00
24/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	16	0	16	0	0.00
24/05/2017	R204 On 02-November-17			Bond Future	7.10	103.8774	7.0977	103.8774	0.00
24/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	711	1	711	1	0.00
24/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	690	1	690	1	0.00
24/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	701	1	701	1	0.00

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24/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	8	0	8	0	0.00
24/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	7	0	7	0	0.00
24/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	7	0	7	0	0.00
24/05/2017	R204 On 01-February-18			Bond Future	6.86	101.8612	6.8620	101.8612	0.00
24/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	457	0	457	0	0.00
24/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	470	0	470	0	0.00
24/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	464	0	464	0	0.00
24/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	130	0	130	0	0.00
24/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	128	0	128	0	0.00
24/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	132	0	132	0	0.00
24/05/2017	R207 On 03-August-17			Bond Future	7.30	100.2043	7.2990	100.2043	45,633.00
24/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1935	2	1935	2	51.00
24/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2359	2	2359	2	0.00
24/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2401	2	2401	2	0.00
24/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2380	2	2380	2	0.00
24/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
24/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
24/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
24/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	5	0	5	0	0.00
24/05/2017	R207 On 02-November-17			Bond Future	7.24	102.1215	7.2363	102.1215	0.00
24/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1638	1	1638	1	0.00
24/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1619	1	1619	1	0.00
24/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1601	1	1601	1	0.00
24/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	34	0	34	0	0.00
24/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	35	0	35	0	0.00
24/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	33	0	33	0	0.00
24/05/2017	R207 On 01-February-18			Bond Future	7.14	100.4693	7.1408	100.4693	0.00
24/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	1077	1	1077	1	0.00
24/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	1091	1	1091	1	0.00
24/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	1104	1	1104	1	0.00
24/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	258	0	258	0	0.00
24/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	253	0	253	0	0.00
24/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	262	0	262	0	0.00
24/05/2017	R208 On 03-August-17			Bond Future	7.44	99.9970	7.4371	99.9970	32,968.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2653	2	2653	2	0.00
24/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2711	2	2711	2	0.00
24/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2682	2	2682	2	0.00
24/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	20	0	20	0	0.00
24/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	19	0	19	0	0.00
24/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	18	0	18	0	0.00
24/05/2017	R208 On 02-November-17			Bond Future	7.41	98.5084	7.4111	98.5084	0.00
24/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	2305	2	2305	2	0.00
24/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	2357	2	2357	2	0.00
24/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	2331	2	2331	2	0.00
24/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	88	0	88	0	0.00
24/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	86	0	86	0	0.00
24/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	91	0	91	0	0.00
24/05/2017	R208 On 01-February-18			Bond Future	7.37	100.4278	7.3706	100.4278	0.00
24/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1756	2	1756	2	0.00
24/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1717	2	1717	2	0.00
24/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1737	2	1737	2	0.00
24/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	470	1	470	1	0.00
24/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	463	1	463	1	0.00
24/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	455	1	455	1	0.00
24/05/2017	R209 On 03-August-17			Bond Future	9.30	74.9448	9.2972	74.9448	71,485.00
24/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	2258	2	2258	2	0.00
24/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	2218	2	2218	2	0.00
24/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	2299	2	2299	2	0.00
24/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1272	2	1272	2	0.00
24/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1244	1	1244	1	0.00
24/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1300	2	1300	2	0.00
24/05/2017	R209 On 02-November-17			Bond Future	9.34	73.2288	9.3376	73.2288	476.00
24/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	5472	5	5472	5	0.00
24/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3470	3	3470	3	0.00
24/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	3391	3	3391	3	0.00
24/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	8430	8	8430	8	0.00
24/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	460	0	460	0	2,800.00
24/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1697	2	1697	2	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	3431	3	3431	3	0.00
24/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1097	1	1097	1	3,360.00
24/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	424	0	424	0	1,300.00
24/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4088	4	4088	4	0.00
24/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2090	2	2090	2	0.00
24/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2146	2	2146	2	0.00
24/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	8192	9	8192	9	0.00
24/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2118	2	2118	2	0.00
24/05/2017	R209 On 01-February-18			Bond Future	9.38	74.6556	9.3761	74.6556	0.00
24/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4658	4	4658	4	0.00
24/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4698	4	4698	4	0.00
24/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4738	4	4738	4	0.00
24/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2420	3	2420	3	0.00
24/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2370	3	2370	3	0.00
24/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2395	3	2395	3	0.00
24/05/2017	R210 On 03-August-17			Bond Future	187.39	187.2786	187.3947	187.2786	1,675.00
24/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8895	9	8895	9	0.00
24/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8885	9	8885	9	0.00
24/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8905	9	8905	9	0.00
24/05/2017	R210 On 02-November-17			Bond Future	188.63	188.5123	188.6291	188.5123	0.00
24/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3451	4	3451	4	0.00
24/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3461	4	3461	4	0.00
24/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3441	4	3441	4	0.00
24/05/2017	R210 On 01-February-18			Bond Future	192.39	192.2776	192.3942	192.2776	0.00
24/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	24	0	24	0	0.00
24/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	14	0	14	0	0.00
24/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	34	0	34	0	0.00
24/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00

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24/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 03-August-17			Bond Future	148.73	148.9657	148.7327	148.9657	4,858.00
24/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4607	4	4607	4	0.00
24/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4617	4	4617	4	0.00
24/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4627	4	4627	4	0.00
24/05/2017	R212 On 02-November-17			Bond Future	151.62	151.8561	151.6173	151.8561	0.00
24/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	783	1	783	1	0.00
24/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	803	1	803	1	0.00
24/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	793	1	793	1	0.00
24/05/2017	R212 On 01-February-18			Bond Future	152.58	152.8291	152.5833	152.8291	0.00
24/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	2107	2	2107	2	0.00
24/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	2117	2	2117	2	0.00
24/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	2127	2	2127	2	0.00
24/05/2017	R213 On 03-August-17			Bond Future	9.03	86.8905	9.0253	86.8905	55,673.00
24/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2884	3	2884	3	0.00
24/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2977	3	2977	3	0.00
24/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2930	3	2930	3	0.00
24/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	803	1	803	1	0.00
24/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	784	1	784	1	0.00
24/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	823	1	823	1	0.00
24/05/2017	R213 On 02-November-17			Bond Future	9.07	85.0030	9.0653	85.0030	0.00
24/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3689	3	3689	3	0.00
24/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3607	3	3607	3	0.00
24/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3648	3	3648	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
24/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	1769	2	1769	2	0.00
24/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	1744	2	1744	2	0.00
24/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	1720	2	1720	2	0.00
24/05/2017	R213 On 01-February-18			Bond Future	9.10	86.6593	9.1042	86.6593	0.00
24/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4447	4	4447	4	0.00
24/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	4407	4	4407	4	0.00
24/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	4367	4	4367	4	0.00
24/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2324	3	2324	3	0.00
24/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2299	2	2299	2	0.00
24/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2349	3	2349	3	0.00
24/05/2017	R214 On 03-August-17			Bond Future	9.47	74.5799	9.4682	74.5799	35,526.00
24/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1986	2	1986	2	0.00
24/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	2063	2	2063	2	0.00
24/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	2024	2	2024	2	0.00
24/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	1684	2	1684	2	0.00
24/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	1618	2	1618	2	0.00
24/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	1651	2	1651	2	0.00
24/05/2017	R214 On 02-November-17			Bond Future	9.51	72.7104	9.5115	72.7104	0.00
24/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	3122	3	3122	3	0.00
24/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	3197	3	3197	3	0.00
24/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	3160	3	3160	3	0.00
24/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	2600	3	2600	3	0.00
24/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	2567	3	2567	3	0.00
24/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	2634	3	2634	3	0.00
24/05/2017	R214 On 01-February-18			Bond Future	9.55	74.1272	9.5541	74.1272	0.00
24/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4586	4	4586	4	0.00
24/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4667	4	4667	4	0.00
24/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4626	4	4626	4	0.00
24/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	2734	3	2734	3	0.00
24/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	2706	3	2706	3	0.00
24/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	2679	3	2679	3	0.00
24/05/2017	R248 On 03-August-17			Bond Future	9.57	95.2114	9.5652	95.2114	69,161.00
24/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2440	2	2440	2	0.00
24/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2394	2	2394	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
24/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2486	2	2486	2	0.00
24/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	2351	3	2351	3	0.00
24/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	2396	3	2396	3	0.00
24/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	2442	3	2442	3	0.00
24/05/2017	R248 On 02-November-17			Bond Future	9.61	92.5956	9.6113	92.5956	226.00
24/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3924	4	3924	4	0.00
24/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	4016	4	4016	4	0.00
24/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3970	4	3970	4	0.00
24/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	3664	4	3664	4	0.00
24/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	3620	4	3620	4	0.00
24/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	3576	4	3576	4	0.00
24/05/2017	R248 On 01-February-18			Bond Future	9.66	94.3998	9.6567	94.3998	0.00
24/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5847	5	5847	5	0.00
24/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5897	5	5897	5	0.00
24/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5947	6	5947	6	0.00
24/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	3754	4	3754	4	0.00
24/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	3719	4	3719	4	0.00
24/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	3791	4	3791	4	0.00