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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	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
13/04/2017	2025 On 04-May-17			Bond Future	127.80	127.6144	127.8031	127.6144	3,234.00
13/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4767	5	4767	5	0.00
13/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4757	5	4757	5	0.00
13/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4777	5	4777	5	0.00
13/04/2017	2025 On 03-August-17			Bond Future	128.93	128.7370	128.9288	128.7370	0.00
13/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5031	5	5031	5	0.00
13/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5051	5	5051	5	0.00
13/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5041	5	5041	5	0.00
13/04/2017	2025 On 02-November-17			Bond Future	131.48	131.2809	131.4766	131.2809	0.00
13/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1493	2	1493	2	0.00
13/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1503	2	1503	2	0.00
13/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1483	2	1483	2	0.00
13/04/2017	2025 On 01-February-18			Bond Future	134.09	133.8900	134.0867	133.8900	0.00
13/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	207	0	207	0	0.00
13/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	187	0	187	0	0.00
13/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	197	0	197	0	0.00
13/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2029 On 04-May-17			Bond Future	99.55	99.4426	99.5531	99.4426	1,772.00
13/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1117	1	1117	1	0.00
13/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1097	1	1097	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1107	1	1107	1	0.00
13/04/2017	2029 On 01-February-18			Bond Future	104.53	104.4100	104.5301	104.4100	0.00
13/04/2017	2030 On 04-May-17			Bond Future	9.23	92.9580	9.2266	92.9580	31,709.00
13/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	782	1	782	1	0.00
13/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	713	1	713	1	0.00
13/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	644	1	644	1	0.00
13/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 03-August-17			Bond Future	9.28	90.7240	9.2785	90.7240	3,410.00
13/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	350	0	350	0	0.00
13/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	486	0	486	0	0.00
13/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	418	0	418	0	0.00
13/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 02-November-17			Bond Future	9.32	92.4955	9.3210	92.4955	0.00
13/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	262	0	262	0	0.00
13/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	195	0	195	0	0.00
13/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	128	0	128	0	0.00
13/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 01-February-18			Bond Future	9.36	9.3800	9.3609	9.3800	0.00
13/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	127	0	127	0	0.00
13/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	193	0	193	0	0.00
13/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	60	0	60	0	0.00
13/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2032 On 04-May-17			Bond Future	9.40	91.6201	9.3961	91.6201	22,637.00
13/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1326	1	1326	1	0.00
13/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1285	1	1285	1	0.00
13/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1244	1	1244	1	0.00

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13/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	886	1	886	1	0.00
13/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	854	1	854	1	0.00
13/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	919	1	919	1	0.00
13/04/2017	2032 On 03-August-17			Bond Future	9.45	93.3673	9.4465	93.3673	0.00
13/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2539	2	2539	2	0.00
13/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2503	2	2503	2	0.00
13/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2576	3	2576	3	0.00
13/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2550	3	2550	3	0.00
13/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2623	3	2623	3	0.00
13/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2586	3	2586	3	0.00
13/04/2017	2032 On 02-November-17			Bond Future	9.49	91.0317	9.4939	91.0317	0.00
13/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3328	3	3328	3	0.00
13/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3364	3	3364	3	0.00
13/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3400	3	3400	3	0.00
13/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3393	3	3393	3	0.00
13/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3429	4	3429	4	0.00
13/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3357	3	3357	3	0.00
13/04/2017	2032 On 01-February-18			Bond Future	9.54	9.5600	9.5389	9.5600	0.00
13/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	79	0	79	0	0.00
13/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	150	0	150	0	0.00
13/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	222	0	222	0	0.00
13/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 04-May-17			Bond Future	104.73	104.4450	104.7332	104.4450	5,704.00
13/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6107	6	6107	6	0.00
13/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6097	6	6097	6	0.00
13/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6117	6	6117	6	0.00
13/04/2017	2033 On 03-August-17			Bond Future	106.75	106.4556	106.7492	106.4556	430.00
13/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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13/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6371	7	6371	7	0.00
13/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6381	7	6381	7	0.00
13/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6391	7	6391	7	0.00
13/04/2017	2033 On 02-November-17			Bond Future	107.78	107.4780	107.7775	107.4780	0.00
13/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2303	3	2303	3	0.00
13/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2313	3	2313	3	0.00
13/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2293	3	2293	3	0.00
13/04/2017	2033 On 01-February-18			Bond Future	109.95	109.6500	109.9528	109.6500	0.00
13/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	313	0	313	0	0.00
13/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	293	0	293	0	0.00
13/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	303	0	303	0	0.00
13/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2037 On 04-May-17			Bond Future	9.65	92.0302	9.6473	92.0302	54,902.00
13/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	995	1	995	1	0.00
13/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	959	1	959	1	0.00
13/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	1031	1	1031	1	0.00
13/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	1504	2	1504	2	0.00
13/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	1458	2	1458	2	0.00
13/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	1413	2	1413	2	0.00
13/04/2017	2037 On 03-August-17			Bond Future	9.70	89.5281	9.7032	89.5281	160.00
13/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2433	2	2433	2	0.00
13/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2398	2	2398	2	0.00
13/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2362	2	2362	2	0.00
13/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3514	4	3514	4	0.00
13/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	3469	4	3469	4	0.00
13/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3423	4	3423	4	0.00
13/04/2017	2037 On 02-November-17			Bond Future	9.75	91.2763	9.7506	91.2763	0.00
13/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3630	4	3630	4	0.00

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13/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3593	3	3593	3	0.00
13/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3668	4	3668	4	0.00
13/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4349	4	4349	4	0.00
13/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4307	4	4307	4	0.00
13/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4392	5	4392	5	0.00
13/04/2017	2037 On 01-February-18			Bond Future	9.80	9.8200	9.7962	9.8200	0.00
13/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	186	0	186	0	0.00
13/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	108	0	108	0	0.00
13/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	264	0	264	0	0.00
13/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 04-May-17			Bond Future	131.10	130.6603	131.0977	130.6603	20,616.00
13/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8682	9	8682	9	0.00
13/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8692	9	8692	9	0.00
13/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8672	9	8672	9	0.00
13/04/2017	2038 On 03-August-17			Bond Future	132.12	131.6747	132.1201	131.6747	201.00
13/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9050	9	9050	9	0.00
13/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9040	9	9040	9	0.00
13/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9060	10	9060	10	0.00
13/04/2017	2038 On 02-November-17			Bond Future	134.73	134.2767	134.7310	134.2767	0.00
13/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	2069	3	2069	3	0.00
13/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	2089	3	2089	3	0.00
13/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	2079	3	2079	3	0.00
13/04/2017	2038 On 01-February-18			Bond Future	137.40	136.9400	137.4013	136.9400	0.00

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13/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	471	0	471	0	0.00
13/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	461	0	461	0	0.00
13/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	451	0	451	0	0.00
13/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2040 On 04-May-17			Bond Future	9.70	95.7471	9.7022	95.7471	9,600.00
13/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	1069	1	1069	1	0.00
13/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	1031	1	1031	1	0.00
13/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	994	1	994	1	0.00
13/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	1658	2	1658	2	0.00
13/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	1709	2	1709	2	0.00
13/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	1608	2	1608	2	0.00
13/04/2017	2040 On 03-August-17			Bond Future	9.76	93.0655	9.7580	93.0655	0.00
13/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2566	2	2566	2	0.00
13/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2604	2	2604	2	0.00
13/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2643	3	2643	3	0.00
13/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3795	4	3795	4	0.00
13/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3746	4	3746	4	0.00
13/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3844	4	3844	4	0.00
13/04/2017	2040 On 02-November-17			Bond Future	9.81	94.8828	9.8054	94.8828	0.00
13/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3756	4	3756	4	0.00
13/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3717	4	3717	4	0.00
13/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3794	4	3794	4	0.00
13/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4951	5	4951	5	0.00
13/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4999	5	4999	5	0.00
13/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5046	5	5046	5	0.00
13/04/2017	2040 On 01-February-18			Bond Future	9.85	9.8800	9.8511	9.8800	0.00
13/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	158	0	158	0	0.00
13/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	325	0	325	0	0.00
13/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	241	0	241	0	0.00
13/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2040 On 01-February-18	9.89	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
13/04/2017	2044 On 04-May-17			Bond Future	9.73	92.8254	9.7319	92.8254	23,891.00
13/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1086	1	1086	1	0.00
13/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1125	1	1125	1	0.00
13/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	1048	1	1048	1	0.00
13/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	1628	2	1628	2	0.00
13/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	1579	2	1579	2	0.00
13/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1678	2	1678	2	0.00
13/04/2017	2044 On 03-August-17			Bond Future	9.79	90.2132	9.7862	90.2132	0.00
13/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2613	3	2613	3	0.00
13/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2538	2	2538	2	0.00
13/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2575	2	2575	2	0.00
13/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3990	4	3990	4	0.00
13/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3940	4	3940	4	0.00
13/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3889	4	3889	4	0.00
13/04/2017	2044 On 02-November-17			Bond Future	9.83	91.9748	9.8324	91.9748	0.00
13/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3714	4	3714	4	0.00
13/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3792	4	3792	4	0.00
13/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3753	4	3753	4	0.00
13/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5159	5	5159	5	0.00
13/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5111	5	5111	5	0.00
13/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5208	5	5208	5	0.00
13/04/2017	2044 On 01-February-18			Bond Future	9.88	9.9000	9.8768	9.9000	0.00
13/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	111	0	111	0	0.00
13/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	196	0	196	0	0.00
13/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	280	0	280	0	0.00
13/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 04-May-17			Bond Future	126.62	126.8750	126.6199	126.8750	19,416.00
13/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11720	11	11720	11	0.00
13/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11710	11	11710	11	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
13/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11700	11	11700	11	0.00
13/04/2017	2046 On 03-August-17			Bond Future	129.06	129.3175	129.0569	129.3175	6,273.00
13/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	12133	12	12133	12	0.00
13/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	12113	12	12113	12	0.00
13/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	12123	12	12123	12	0.00
13/04/2017	2046 On 02-November-17			Bond Future	130.02	130.2821	130.0164	130.2821	0.00
13/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6294	6	6294	6	0.00
13/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6284	6	6284	6	0.00
13/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6304	6	6304	6	0.00
13/04/2017	2046 On 01-February-18			Bond Future	132.64	132.9100	132.6408	132.9100	0.00
13/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	259	0	259	0	0.00
13/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	269	0	269	0	0.00
13/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	279	0	279	0	0.00
13/04/2017	2050 On 04-May-17			Bond Future	135.50	135.4919	135.4993	135.4919	22,203.00
13/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12341	12	12341	12	0.00
13/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12351	12	12351	12	0.00
13/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12331	12	12331	12	0.00
13/04/2017	2050 On 03-August-17			Bond Future	136.44	136.4355	136.4423	136.4355	3,504.00
13/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12778	13	12778	13	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
13/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12798	13	12798	13	0.00
13/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12788	13	12788	13	0.00
13/04/2017	2050 On 02-November-17			Bond Future	139.14	139.1316	139.1388	139.1316	0.00
13/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5511	6	5511	6	0.00
13/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5521	6	5521	6	0.00
13/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5531	6	5531	6	0.00
13/04/2017	2050 On 01-February-18			Bond Future	140.25	140.2400	140.2460	140.2400	0.00
13/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	6	0	6	0	0.00
13/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	16	0	16	0	0.00
13/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
13/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	4	0	4	0	0.00
13/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
13/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	AL37 On 04-May-17			Index Future	530.17	529.8680	530.1660	529.8680	1.00
13/04/2017	AL37 On 03-August-17			Index Future	540.28	539.9740	540.2760	539.9740	0.00
13/04/2017	AL37 On 02-November-17			Index Future	550.83	550.5170	550.8260	550.5170	0.00
13/04/2017	AL37 On 01-February-18			Index Future	561.81	561.5000	561.8060	561.5000	0.00
13/04/2017	AL7T On 04-May-17			Index Future	608.18	607.0570	608.1780	607.0570	0.00
13/04/2017	AL7T On 03-August-17			Index Future	619.78	618.6350	619.7750	618.6350	0.00
13/04/2017	AL7T On 02-November-17			Index Future	631.88	630.7140	631.8780	630.7140	0.00
13/04/2017	AL7T On 01-February-18			Index Future	644.47	643.3000	644.4740	643.3000	0.00
13/04/2017	ALBI On 04-May-17			Index Future	550.97	549.9640	550.9670	549.9640	595.00
13/04/2017	ALBI On 03-August-17			Index Future	561.47	560.4530	561.4740	560.4530	33.00
13/04/2017	ALBI On 02-November-17			Index Future	572.44	571.3960	572.4370	571.3960	0.00
13/04/2017	ALBI On 01-February-18			Index Future	583.85	582.8000	583.8490	582.8000	0.00
13/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C023 On 28-February-23			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
13/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2017	CS33 On 15-September-33			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
13/04/2017	EL28 On 04-May-17			Bond Future	126.70	126.4514	126.7013	126.4514	0.00
13/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11199	11	11199	11	0.00
13/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11209	11	11209	11	0.00
13/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11219	11	11219	11	0.00
13/04/2017	EL28 On 03-August-17			Bond Future	129.14	128.8858	129.1402	128.8858	0.00
13/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6030	6	6030	6	0.00
13/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6020	6	6020	6	0.00
13/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6040	6	6040	6	0.00
13/04/2017	EL28 On 02-November-17			Bond Future	129.94	129.6801	129.9396	129.6801	0.00
13/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3930	4	3930	4	0.00
13/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3950	4	3950	4	0.00
13/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3940	4	3940	4	0.00
13/04/2017	EL28 On 01-February-18			Bond Future	132.56	132.3000	132.5624	132.3000	0.00
13/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	262	0	262	0	0.00
13/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	252	0	252	0	0.00
13/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	272	0	272	0	0.00
13/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
13/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 04-May-17			Bond Future	10.71	76.3876	10.7087	76.3876	2,000.00
13/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	993	1	993	1	0.00
13/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1056	1	1056	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	930	1	930	1	0.00
13/04/2017	ES33 On 03-August-17			Bond Future	10.80	77.8443	10.7967	77.8443	7,466.00
13/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1657	2	1657	2	0.00
13/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1594	2	1594	2	0.00
13/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1531	2	1531	2	0.00
13/04/2017	ES33 On 02-November-17			Bond Future	10.89	75.5716	10.8853	75.5716	0.00
13/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1314	2	1314	2	0.00
13/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1252	1	1252	1	0.00
13/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1376	2	1376	2	0.00
13/04/2017	ES33 On 01-February-18			Bond Future	10.98	11.0000	10.9751	11.0000	0.00
13/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	89	0	89	0	0.00
13/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	148	0	148	0	0.00
13/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	207	0	207	0	0.00
13/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
13/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
13/04/2017	ES42 On 04-May-17			Bond Future	10.87	79.8231	10.8735	79.8231	8,777.00
13/04/2017	ES42 On 03-August-17			Bond Future	10.96	81.3453	10.9606	81.3453	0.00
13/04/2017	ES42 On 02-November-17			Bond Future	11.05	78.6716	11.0473	78.6716	0.00
13/04/2017	ES42 On 01-February-18			Bond Future	11.13	11.1700	11.1321	11.1700	0.00
13/04/2017	GOVI On 04-May-17			GOVI	549.29	548.3020	549.2910	548.3020	405.00
13/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2870910	286	2870910	286	0.00
13/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2871010	286	2871010	286	0.00
13/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2871110	286	2871110	286	0.00
13/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 03-August-17			GOVI	559.77	558.7590	559.7650	558.7590	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
13/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	13250	2	13250	2	0.00
13/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	13450	2	13450	2	0.00
13/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	13350	2	13350	2	0.00
13/04/2017	GOVI On 02-November-17			GOVI	570.70	569.6690	570.6960	569.6690	0.00
13/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	17540	3	17540	3	0.00
13/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	17640	3	17640	3	0.00
13/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	17440	3	17440	3	0.00
13/04/2017	GOVI On 01-February-18			GOVI	582.07	581.0300	582.0720	581.0300	0.00
13/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	10420	0	10420	0	0.00
13/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	10320	0	10320	0	0.00
13/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	10520	0	10520	0	0.00
13/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
13/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
13/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2017	IGOV On 04-May-17			Index Future	246.73	246.4440	246.7310	246.4440	513.00
13/04/2017	IGOV On 03-August-17			Index Future	251.48	251.1890	251.4800	251.1890	709.00
13/04/2017	IGOV On 02-November-17			Index Future	256.45	256.1520	256.4500	256.1520	0.00
13/04/2017	IGOV On 01-February-18			Index Future	261.63	261.3300	261.6260	261.3300	0.00
13/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
13/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
13/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
13/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
13/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6221	99.6219	99.6221	0.00
13/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.86	99.8652	99.8619	99.8652	0.00
13/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.87	99.8778	99.8708	99.8778	0.00
13/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.12	100.1310	100.1193	100.1310	0.00
13/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.8922	99.8890	99.8922	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
13/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.15	99.1598	99.1527	99.1598	0.00
13/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.81	98.8175	98.8062	98.8175	0.00
13/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.84	98.8578	98.8404	98.8578	0.00
13/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.31	99.3400	99.3100	99.3400	0.00
13/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.82	99.8403	99.8197	99.8403	0.00
13/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.33	100.3505	100.3322	100.3505	0.00
13/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.47	97.5377	97.4692	97.5377	0.00
13/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.78	96.8625	96.7805	96.8625	0.00
13/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.06	96.1506	96.0570	96.1506	0.00
13/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.30	96.4003	96.2950	96.4003	0.00
13/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.52	98.6348	98.5208	98.6348	51.00
13/04/2017	IS05 On 15-March-22			Interest Rate Swap	98.71	98.8301	98.7084	98.8301	0.00
13/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.94	100.0730	99.9445	100.0730	0.00
13/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.14	97.3210	97.1378	97.3210	0.00
13/04/2017	IS10 On 16-March-26			Interest Rate Swap	94.21	94.4007	94.2067	94.4007	0.00
13/04/2017	IS10 On 15-June-26			Interest Rate Swap	92.99	93.1927	92.9883	93.1927	0.00
13/04/2017	IS10 On 21-September-26			Interest Rate Swap	95.11	95.3256	95.1121	95.3256	0.00
13/04/2017	IS10 On 21-December-26			Interest Rate Swap	98.83	99.0449	98.8252	99.0449	0.00
13/04/2017	IS10 On 15-March-27			Interest Rate Swap	97.43	97.6627	97.4325	97.6627	0.00
13/04/2017	IS10 On 21-June-27			Interest Rate Swap	99.47	99.7031	99.4668	99.7031	0.00
13/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
13/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
13/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
13/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
13/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
13/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
13/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	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
13/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
13/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
13/04/2017	R023 On 04-May-17			Bond Future	8.24	99.1526	8.2416	99.1526	19,771.00
13/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1653	2	1653	2	0.00
13/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1729	2	1729	2	0.00
13/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1691	2	1691	2	0.00
13/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	106	0	106	0	0.00
13/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	100	0	100	0	0.00
13/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	94	0	94	0	0.00
13/04/2017	R023 On 03-August-17			Bond Future	8.27	101.0435	8.2670	101.0435	0.00
13/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2118	2	2118	2	0.00
13/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2175	2	2175	2	0.00
13/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2146	2	2146	2	0.00
13/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	775	1	775	1	0.00
13/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	760	1	760	1	0.00
13/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	746	1	746	1	0.00
13/04/2017	R023 On 02-November-17			Bond Future	8.29	99.0849	8.2895	99.0849	0.00
13/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2232	2	2232	2	0.00
13/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2257	2	2257	2	0.00
13/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2283	2	2283	2	0.00
13/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1096	1	1096	1	0.00
13/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1081	1	1081	1	0.00
13/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1112	1	1112	1	0.00
13/04/2017	R023 On 01-February-18			Bond Future	8.31	8.3200	8.3066	8.3200	0.00
13/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	53	0	53	0	0.00
13/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	94	0	94	0	0.00
13/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	13	0	13	0	0.00
13/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 04-May-17			Bond Future	9.57	95.5981	9.5663	95.5981	8,780.00
13/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 04-May-17	9.55	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
13/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	294	1	294	1	0.00
13/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	213	0	213	0	0.00
13/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	132	0	132	0	0.00
13/04/2017	R035 On 03-August-17			Bond Future	9.62	97.4211	9.6177	97.4211	0.00
13/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	949	1	949	1	0.00
13/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	787	1	787	1	0.00
13/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	868	1	868	1	0.00
13/04/2017	R035 On 02-November-17			Bond Future	9.67	94.8211	9.6684	94.8211	0.00
13/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	464	1	464	1	0.00
13/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	543	1	543	1	0.00
13/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	623	1	623	1	0.00
13/04/2017	R035 On 01-February-18			Bond Future	9.72	9.7400	9.7179	9.7400	0.00
13/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	94	0	94	0	0.00
13/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	250	0	250	0	0.00
13/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	172	0	172	0	0.00
13/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R186 On 04-May-17			Bond Future	8.82	114.5176	8.8206	114.5176	106,342.00
13/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2721	3	2721	3	0.00
13/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	143	0	143	0	500.00
13/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1221	1	1221	1	0.00
13/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1432	1	1432	1	0.00
13/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	566	1	566	1	500.00
13/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1262	1	1262	1	0.00
13/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1567	1	1567	1	0.00
13/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1181	1	1181	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1388	1	1388	1	0.00
13/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	163	0	163	0	5,209.00
13/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	483	1	483	1	0.00
13/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	707	1	707	1	0.00
13/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	575	1	575	1	500.00
13/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	551	1	551	1	5,209.00
13/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	1396	2	1396	2	0.00
13/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	652	1	652	1	0.00
13/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	2791	3	2791	3	0.00
13/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	679	1	679	1	0.00
13/04/2017	R186 On 03-August-17			Bond Future	8.87	111.3988	8.8654	111.3988	35,360.00
13/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4894	5	4894	5	0.00
13/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4170	4	4170	4	0.00
13/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2346	2	2346	2	0.00
13/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2417	2	2417	2	0.00
13/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2141	2	2141	2	0.00
13/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2381	2	2381	2	0.00
13/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	985	1	985	1	750.00
13/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	749	1	749	1	6,500.00
13/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2048	2	2048	2	0.00
13/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1985	2	1985	2	0.00
13/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2245	2	2245	2	750.00
13/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2017	2	2017	2	0.00
13/04/2017	R186 On 02-November-17			Bond Future	8.90	113.5739	8.9041	113.5739	4.00
13/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2912	3	2912	3	0.00
13/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2944	3	2944	3	0.00
13/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2977	3	2977	3	0.00
13/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3037	3	3037	3	0.00
13/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3004	3	3004	3	0.00
13/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3070	3	3070	3	0.00
13/04/2017	R186 On 01-February-18			Bond Future	8.94	8.9700	8.9391	8.9700	0.00
13/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	134	0	134	0	0.00
13/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	262	0	262	0	0.00
13/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	198	0	198	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
13/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 04-May-17			Bond Future	297.96	297.9480	297.9632	297.9480	1,063.00
13/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10627	11	10627	11	0.00
13/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10637	11	10637	11	0.00
13/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10617	11	10617	11	0.00
13/04/2017	R197 On 03-August-17			Bond Future	296.80	296.7890	296.8035	296.7890	81.00
13/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11247	11	11247	11	0.00
13/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11257	11	11257	11	0.00
13/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11267	11	11267	11	0.00
13/04/2017	R197 On 02-November-17			Bond Future	302.67	302.6536	302.6688	302.6536	0.00
13/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2491	3	2491	3	0.00
13/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2501	3	2501	3	0.00
13/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2481	2	2481	2	0.00
13/04/2017	R197 On 01-February-18			Bond Future	301.69	301.6700	301.6864	301.6700	0.00
13/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	16	0	16	0	0.00
13/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	6	0	6	0	0.00
13/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	26	0	26	0	0.00
13/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 04-May-17			Bond Future	242.67	242.0338	242.6678	242.0338	28,185.00
13/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 04-May-17	256.73	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
13/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	14042	15	14042	15	0.00
13/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	14052	15	14052	15	0.00
13/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	14062	15	14062	15	0.00
13/04/2017	R202 On 03-August-17			Bond Future	243.68	243.0311	243.6764	243.0311	10,283.00
13/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14684	15	14684	15	0.00
13/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14694	15	14694	15	0.00
13/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14674	15	14674	15	0.00
13/04/2017	R202 On 02-November-17			Bond Future	248.49	247.8334	248.4920	247.8334	0.00
13/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	5398	6	5398	6	0.00
13/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	5418	6	5418	6	0.00
13/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	5408	6	5408	6	0.00
13/04/2017	R202 On 01-February-18			Bond Future	249.74	249.0700	249.7408	249.0700	0.00
13/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	681	0	681	0	0.00
13/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	671	0	671	0	0.00
13/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	661	0	661	0	0.00
13/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4543	7.4625	101.4543	31,101.00
13/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	190	0	190	0	0.00
13/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	186	0	186	0	0.00
13/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	193	0	193	0	0.00
13/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
13/04/2017	R203 On 03-August-17	4.87	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
13/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
13/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
13/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
13/04/2017	R204 On 04-May-17			Bond Future	7.58	103.6842	7.5760	103.6842	28,589.00
13/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	496	1	496	1	0.00
13/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	524	1	524	1	0.00
13/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	510	1	510	1	0.00
13/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	9	0	9	0	0.00
13/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	8	0	8	0	0.00
13/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	10	0	10	0	0.00
13/04/2017	R204 On 03-August-17			Bond Future	7.55	101.6213	7.5479	101.6213	0.00
13/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	448	0	448	0	0.00
13/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	456	0	456	0	0.00
13/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	464	0	464	0	0.00
13/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	189	0	189	0	0.00
13/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	184	0	184	0	0.00
13/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	180	0	180	0	0.00
13/04/2017	R204 On 02-November-17			Bond Future	7.46	103.6055	7.4584	103.6055	0.00
13/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	474	0	474	0	0.00
13/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	460	0	460	0	0.00
13/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	467	0	467	0	0.00
13/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	161	0	161	0	0.00
13/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	158	0	158	0	0.00
13/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	155	0	155	0	0.00
13/04/2017	R204 On 01-February-18			Bond Future	7.27	7.2600	7.2748	7.2600	0.00
13/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	12	0	12	0	0.00
13/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	4	0	4	0	0.00
13/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	21	0	21	0	0.00
13/04/2017	R207 On 04-May-17			Bond Future	7.69	101.1840	7.6889	101.1840	76,368.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1206	1	1206	1	0.00
13/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1252	1	1252	1	0.00
13/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1229	1	1229	1	0.00
13/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	3	0	3	0	0.00
13/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	3	0	3	0	0.00
13/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	3	0	3	0	0.00
13/04/2017	R207 On 03-August-17			Bond Future	7.69	99.4704	7.6889	99.4704	0.00
13/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1236	1	1236	1	51.00
13/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1614	2	1614	2	0.00
13/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1595	2	1595	2	0.00
13/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1633	2	1633	2	0.00
13/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	89	0	89	0	0.00
13/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	83	0	83	0	0.00
13/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	156	0	156	0	0.00
13/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	86	0	86	0	0.00
13/04/2017	R207 On 02-November-17			Bond Future	7.65	101.4126	7.6538	101.4126	0.00
13/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1067	1	1067	1	0.00
13/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1094	1	1094	1	0.00
13/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1080	1	1080	1	0.00
13/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	323	0	323	0	0.00
13/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	317	0	317	0	0.00
13/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	329	0	329	0	0.00
13/04/2017	R207 On 01-February-18			Bond Future	7.59	7.6100	7.5904	7.6100	0.00
13/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	17	0	17	0	0.00
13/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	35	0	35	0	0.00
13/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	52	0	52	0	0.00
13/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R208 On 04-May-17			Bond Future	7.84	97.0658	7.8438	97.0658	23,301.00
13/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1690	2	1690	2	0.00
13/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1752	2	1752	2	0.00
13/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1721	2	1721	2	0.00
13/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	9	0	9	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
13/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	8	0	8	0	0.00
13/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	8	0	8	0	0.00
13/04/2017	R208 On 03-August-17			Bond Future	7.85	98.9169	7.8516	98.9169	0.00
13/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1679	2	1679	2	0.00
13/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1725	2	1725	2	0.00
13/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1702	2	1702	2	0.00
13/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	308	0	308	0	0.00
13/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	315	0	315	0	0.00
13/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	322	0	322	0	0.00
13/04/2017	R208 On 02-November-17			Bond Future	7.85	97.4458	7.8466	97.4458	0.00
13/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1524	2	1524	2	0.00
13/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1562	2	1562	2	0.00
13/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1543	2	1543	2	0.00
13/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	562	1	562	1	0.00
13/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	552	1	552	1	0.00
13/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	571	1	571	1	0.00
13/04/2017	R208 On 01-February-18			Bond Future	7.83	7.8400	7.8282	7.8400	0.00
13/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	59	0	59	0	0.00
13/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	5	0	5	0	0.00
13/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	32	0	32	0	0.00
13/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R209 On 04-May-17			Bond Future	9.55	71.8195	9.5504	71.8195	61,343.00
13/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	38	0	38	0	1,130.00
13/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1272	1	1272	1	0.00
13/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	706	1	706	1	0.00
13/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	762	1	762	1	0.00
13/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	407	0	407	0	0.00
13/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	734	1	734	1	0.00
13/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	737	1	737	1	1,130.00
13/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	4415	5	4415	5	0.00
13/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1320	1	1320	1	0.00
13/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1918	2	1918	2	1,130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1279	1	1279	1	0.00
13/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1239	1	1239	1	0.00
13/04/2017	R209 On 03-August-17			Bond Future	9.60	73.1892	9.5976	73.1892	653.00
13/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1869	2	1869	2	0.00
13/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1840	2	1840	2	0.00
13/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1899	2	1899	2	0.00
13/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2935	3	2935	3	0.00
13/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2896	3	2896	3	0.00
13/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2974	3	2974	3	0.00
13/04/2017	R209 On 02-November-17			Bond Future	9.64	71.4677	9.6422	71.4677	377.00
13/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4452	4	4452	4	0.00
13/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2826	3	2826	3	0.00
13/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2764	3	2764	3	0.00
13/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	454	0	454	0	2,800.00
13/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1427	1	1427	1	4,100.00
13/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7004	7	7004	7	0.00
13/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2795	3	2795	3	0.00
13/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2140	2	2140	2	3,360.00
13/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5881	6	5881	6	0.00
13/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	1061	1	1061	1	1,300.00
13/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3508	4	3508	4	0.00
13/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3581	4	3581	4	0.00
13/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10248	10	10248	10	0.00
13/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3545	4	3545	4	0.00
13/04/2017	R209 On 01-February-18			Bond Future	9.68	9.7200	9.6845	9.7200	0.00
13/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	167	0	167	0	0.00
13/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	298	0	298	0	0.00
13/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	233	0	233	0	0.00
13/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 04-May-17			Bond Future	184.10	183.7395	184.0984	183.7395	1,503.00
13/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 04-May-17	192.31	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
13/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	8212	9	8212	9	0.00
13/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	8232	9	8232	9	0.00
13/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	8222	9	8222	9	0.00
13/04/2017	R210 On 03-August-17			Bond Future	187.64	187.2769	187.6419	187.2769	195.00
13/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8648	9	8648	9	0.00
13/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8658	9	8658	9	0.00
13/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8638	9	8638	9	0.00
13/04/2017	R210 On 02-November-17			Bond Future	188.94	188.5658	188.9383	188.5658	0.00
13/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	3142	4	3142	4	0.00
13/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	3132	4	3132	4	0.00
13/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	3152	4	3152	4	0.00
13/04/2017	R210 On 01-February-18			Bond Future	192.75	192.3700	192.7519	192.3700	0.00
13/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	372	0	372	0	0.00
13/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	382	0	382	0	0.00
13/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	392	0	392	0	0.00
13/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 04-May-17			Bond Future	148.09	147.9512	148.0901	147.9512	3,268.00
13/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4150	4	4150	4	0.00
13/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4140	4	4140	4	0.00
13/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4160	4	4160	4	0.00
13/04/2017	R212 On 03-August-17			Bond Future	148.91	148.7665	148.9077	148.7665	0.00
13/04/2017	R212 On 03-August-17	153.34	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
13/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4432	5	4432	5	0.00
13/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4452	5	4452	5	0.00
13/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4442	5	4442	5	0.00
13/04/2017	R212 On 02-November-17			Bond Future	151.85	151.7062	151.8503	151.7062	0.00
13/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	550	1	550	1	0.00
13/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	560	1	560	1	0.00
13/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	570	1	570	1	0.00
13/04/2017	R212 On 01-February-18			Bond Future	154.85	154.7000	154.8488	154.7000	0.00
13/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	139	0	139	0	0.00
13/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	159	0	159	0	0.00
13/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	149	0	149	0	0.00
13/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R213 On 04-May-17			Bond Future	9.27	83.7262	9.2650	83.7262	45,201.00
13/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1345	1	1345	1	0.00
13/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1304	1	1304	1	0.00
13/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1264	1	1264	1	0.00
13/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	667	1	667	1	0.00
13/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	641	1	641	1	0.00
13/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	694	1	694	1	0.00
13/04/2017	R213 On 03-August-17			Bond Future	9.31	85.3229	9.3100	85.3229	0.00
13/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2348	2	2348	2	0.00
13/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2382	2	2382	2	0.00
13/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2416	2	2416	2	0.00
13/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2182	2	2182	2	0.00
13/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2150	2	2150	2	0.00
13/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2215	2	2215	2	0.00
13/04/2017	R213 On 02-November-17			Bond Future	9.35	83.4379	9.3541	83.4379	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
13/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3045	3	3045	3	0.00
13/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2979	3	2979	3	0.00
13/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3012	3	3012	3	0.00
13/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3072	3	3072	3	0.00
13/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3039	3	3039	3	0.00
13/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3006	3	3006	3	0.00
13/04/2017	R213 On 01-February-18			Bond Future	9.40	9.4200	9.3966	9.4200	0.00
13/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	217	0	217	0	0.00
13/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	152	0	152	0	0.00
13/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	87	0	87	0	0.00
13/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R214 On 04-May-17			Bond Future	9.66	71.7858	9.6552	71.7858	35,332.00
13/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	734	1	734	1	0.00
13/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	792	1	792	1	0.00
13/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	762	1	762	1	0.00
13/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	1408	2	1408	2	0.00
13/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1365	2	1365	2	0.00
13/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1323	1	1323	1	0.00
13/04/2017	R214 On 03-August-17			Bond Future	9.70	73.1548	9.7018	73.1548	0.00
13/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1874	2	1874	2	0.00
13/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1904	2	1904	2	0.00
13/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1934	2	1934	2	0.00
13/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3189	3	3189	3	0.00
13/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3147	3	3147	3	0.00
13/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3231	3	3231	3	0.00
13/04/2017	R214 On 02-November-17			Bond Future	9.75	71.2858	9.7476	71.2858	0.00
13/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2748	3	2748	3	0.00
13/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2810	3	2810	3	0.00
13/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2779	3	2779	3	0.00
13/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3921	4	3921	4	0.00
13/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3842	4	3842	4	0.00
13/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3881	4	3881	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2017	R214 On 01-February-18			Bond Future	9.79	9.8300	9.7922	9.8300	0.00
13/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	258	0	258	0	0.00
13/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	190	0	190	0	0.00
13/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	326	0	326	0	0.00
13/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R248 On 04-May-17			Bond Future	9.72	91.9178	9.7206	91.9178	82,183.00
13/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1160	1	1160	1	0.00
13/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1121	1	1121	1	0.00
13/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	1082	1	1082	1	0.00
13/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	1664	2	1664	2	0.00
13/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1716	2	1716	2	0.00
13/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	1614	2	1614	2	0.00
13/04/2017	R248 On 03-August-17			Bond Future	9.77	93.6706	9.7693	93.6706	170.00
13/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2480	2	2480	2	0.00
13/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2517	2	2517	2	0.00
13/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2442	2	2442	2	0.00
13/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4271	4	4271	4	0.00
13/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4218	4	4218	4	0.00
13/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4326	5	4326	5	0.00
13/04/2017	R248 On 02-November-17			Bond Future	9.82	91.0609	9.8171	91.0609	0.00
13/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3582	3	3582	3	0.00
13/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3622	4	3622	4	0.00
13/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3662	4	3662	4	0.00
13/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5157	5	5157	5	0.00
13/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5106	5	5106	5	0.00
13/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5056	5	5056	5	0.00
13/04/2017	R248 On 01-February-18			Bond Future	9.86	9.9000	9.8637	9.9000	0.00
13/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	227	0	227	0	0.00
13/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	314	0	314	0	0.00
13/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	400	0	400	0	0.00
13/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
13/04/2017	R248 On 01-February-18	9.91	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
13/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
