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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
19/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	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
19/04/2017	2025 On 04-May-17			Bond Future	127.83	127.8095	127.8308	127.8095	3,234.00
19/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4739	5	4739	5	0.00
19/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4729	5	4729	5	0.00
19/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4749	5	4749	5	0.00
19/04/2017	2025 On 03-August-17			Bond Future	128.96	128.9347	128.9591	128.9347	0.00
19/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5001	5	5001	5	0.00
19/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5021	5	5021	5	0.00
19/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5011	5	5011	5	0.00
19/04/2017	2025 On 02-November-17			Bond Future	131.50	131.4787	131.5016	131.4787	0.00
19/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1468	1	1468	1	0.00
19/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1478	2	1478	2	0.00
19/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1458	1	1458	1	0.00
19/04/2017	2025 On 01-February-18			Bond Future	132.81	134.0875	132.8051	134.0875	0.00
19/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	1085	0	1085	0	0.00
19/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	1075	0	1075	0	0.00
19/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	1095	0	1095	0	0.00
19/04/2017	2029 On 04-May-17			Bond Future	99.57	99.5580	99.5745	99.5580	1,772.00
19/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1096	1	1096	1	0.00
19/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1076	1	1076	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
19/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1086	1	1086	1	0.00
19/04/2017	2029 On 01-February-18			Bond Future	104.55	104.5307	104.5524	104.5307	0.00
19/04/2017	2030 On 04-May-17			Bond Future	9.22	92.6526	9.2192	92.6526	31,709.00
19/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	833	0	833	0	0.00
19/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	764	0	764	0	0.00
19/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	696	0	696	0	0.00
19/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 03-August-17			Bond Future	9.27	90.4118	9.2711	90.4118	3,410.00
19/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	401	0	401	0	0.00
19/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	537	0	537	0	0.00
19/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	469	0	469	0	0.00
19/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 02-November-17			Bond Future	9.31	92.1748	9.3139	92.1748	0.00
19/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	310	0	310	0	0.00
19/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	243	0	243	0	0.00
19/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	175	0	175	0	0.00
19/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 01-February-18			Bond Future	9.35	90.0073	9.3533	90.0073	0.00
19/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	177	0	177	0	0.00
19/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	243	0	243	0	0.00
19/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	111	0	111	0	0.00
19/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2032 On 04-May-17			Bond Future	9.39	91.3311	9.3888	91.3311	22,637.00
19/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1193	1	1193	1	0.00
19/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1150	1	1150	1	0.00
19/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1108	1	1108	1	0.00

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19/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	698	1	698	1	0.00
19/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	668	1	668	1	0.00
19/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	730	1	730	1	0.00
19/04/2017	2032 On 03-August-17			Bond Future	9.44	93.0718	9.4391	93.0718	0.00
19/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2493	2	2493	2	0.00
19/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2457	2	2457	2	0.00
19/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2530	2	2530	2	0.00
19/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2450	3	2450	3	0.00
19/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2523	3	2523	3	0.00
19/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2487	3	2487	3	0.00
19/04/2017	2032 On 02-November-17			Bond Future	9.49	90.7279	9.4869	90.7279	0.00
19/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3299	3	3299	3	0.00
19/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3335	3	3335	3	0.00
19/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3371	3	3371	3	0.00
19/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3313	4	3313	4	0.00
19/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3349	4	3349	4	0.00
19/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3277	4	3277	4	0.00
19/04/2017	2032 On 01-February-18			Bond Future	9.53	92.5369	9.5314	92.5369	0.00
19/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4177	0	4177	0	0.00
19/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4214	0	4214	0	0.00
19/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4251	0	4251	0	0.00
19/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	4010	0	4010	0	0.00
19/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3976	0	3976	0	0.00
19/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	4044	0	4044	0	0.00
19/04/2017	2033 On 04-May-17			Bond Future	105.18	105.1643	105.1815	105.1643	5,704.00
19/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5659	6	5659	6	0.00
19/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5649	6	5649	6	0.00
19/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5669	6	5669	6	0.00
19/04/2017	2033 On 03-August-17			Bond Future	107.20	107.1880	107.2045	107.1880	430.00
19/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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19/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5916	6	5916	6	0.00
19/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5926	6	5926	6	0.00
19/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5936	6	5936	6	0.00
19/04/2017	2033 On 02-November-17			Bond Future	108.24	108.2217	108.2410	108.2217	0.00
19/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1839	2	1839	2	0.00
19/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1849	2	1849	2	0.00
19/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1829	2	1829	2	0.00
19/04/2017	2033 On 01-February-18			Bond Future	110.43	110.4050	110.4269	110.4050	0.00
19/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	787	1	787	1	0.00
19/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	767	1	767	1	0.00
19/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	777	1	777	1	0.00
19/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2037 On 04-May-17			Bond Future	9.64	91.7977	9.6397	91.7977	54,902.00
19/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	835	1	835	1	0.00
19/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	800	1	800	1	0.00
19/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	871	1	871	1	0.00
19/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	1284	2	1284	2	0.00
19/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	1237	2	1237	2	0.00
19/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	1192	2	1192	2	0.00
19/04/2017	2037 On 03-August-17			Bond Future	9.70	89.2903	9.6956	89.2903	160.00
19/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2380	2	2380	2	0.00
19/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2344	2	2344	2	0.00
19/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2308	2	2308	2	0.00
19/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3399	4	3399	4	0.00
19/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	3354	4	3354	4	0.00
19/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3309	4	3309	4	0.00
19/04/2017	2037 On 02-November-17			Bond Future	9.74	91.0314	9.7433	91.0314	0.00
19/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3595	3	3595	3	0.00

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19/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3558	3	3558	3	0.00
19/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3633	3	3633	3	0.00
19/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4257	5	4257	5	0.00
19/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4214	4	4214	4	0.00
19/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4299	5	4299	5	0.00
19/04/2017	2037 On 01-February-18			Bond Future	9.79	88.5908	9.7884	88.5908	0.00
19/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	4738	0	4738	0	0.00
19/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	4699	0	4699	0	0.00
19/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	4778	0	4778	0	0.00
19/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	4491	0	4491	0	0.00
19/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	4453	0	4453	0	0.00
19/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	4530	0	4530	0	0.00
19/04/2017	2038 On 04-May-17			Bond Future	131.56	131.1040	131.5576	131.1040	20,616.00
19/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8222	9	8222	9	0.00
19/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8232	9	8232	9	0.00
19/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8212	9	8212	9	0.00
19/04/2017	2038 On 03-August-17			Bond Future	132.59	132.1259	132.5912	132.1259	201.00
19/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8579	9	8579	9	0.00
19/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8569	9	8569	9	0.00
19/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8589	9	8589	9	0.00
19/04/2017	2038 On 02-November-17			Bond Future	135.21	134.7328	135.2054	134.7328	0.00
19/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1595	2	1595	2	0.00
19/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1615	2	1615	2	0.00
19/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1605	2	1605	2	0.00
19/04/2017	2038 On 01-February-18			Bond Future	136.41	137.4019	136.4147	137.4019	0.00

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19/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	515	0	515	0	0.00
19/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	525	0	525	0	0.00
19/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	535	0	535	0	0.00
19/04/2017	2040 On 04-May-17			Bond Future	9.71	95.4123	9.7148	95.4123	11,300.00
19/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	821	1	821	1	0.00
19/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	786	1	786	1	0.00
19/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	752	1	752	1	0.00
19/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	1521	2	1521	2	0.00
19/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	1575	2	1575	2	0.00
19/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	1469	2	1469	2	0.00
19/04/2017	2040 On 03-August-17			Bond Future	9.77	92.7234	9.7711	92.7234	0.00
19/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2428	2	2428	2	0.00
19/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2466	2	2466	2	0.00
19/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2504	2	2504	2	0.00
19/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3768	4	3768	4	0.00
19/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3719	4	3719	4	0.00
19/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3818	4	3818	4	0.00
19/04/2017	2040 On 02-November-17			Bond Future	9.82	94.5315	9.8195	94.5315	0.00
19/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3632	3	3632	3	0.00
19/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3594	3	3594	3	0.00
19/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3671	3	3671	3	0.00
19/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4946	5	4946	5	0.00
19/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4994	5	4994	5	0.00
19/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5042	5	5042	5	0.00
19/04/2017	2040 On 01-February-18			Bond Future	9.87	91.9102	9.8653	91.9102	0.00
19/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5051	0	5051	0	0.00
19/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5134	0	5134	0	0.00
19/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5093	0	5093	0	0.00
19/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	5012	0	5012	0	0.00
19/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4970	0	4970	0	0.00
19/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4929	0	4929	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
19/04/2017	2044 On 04-May-17			Bond Future	9.74	92.4438	9.7445	92.4438	23,891.00
19/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	834	1	834	1	0.00
19/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	871	1	871	1	0.00
19/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	799	1	799	1	0.00
19/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	1487	2	1487	2	0.00
19/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	1435	2	1435	2	0.00
19/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1539	2	1539	2	0.00
19/04/2017	2044 On 03-August-17			Bond Future	9.80	89.8236	9.7994	89.8236	0.00
19/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2475	2	2475	2	0.00
19/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2400	2	2400	2	0.00
19/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2437	2	2437	2	0.00
19/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3966	4	3966	4	0.00
19/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3915	4	3915	4	0.00
19/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3864	4	3864	4	0.00
19/04/2017	2044 On 02-November-17			Bond Future	9.85	91.5750	9.8464	91.5750	0.00
19/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3590	3	3590	3	0.00
19/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3668	3	3668	3	0.00
19/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3629	3	3629	3	0.00
19/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5155	5	5155	5	0.00
19/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5106	5	5106	5	0.00
19/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5204	5	5204	5	0.00
19/04/2017	2044 On 01-February-18			Bond Future	9.89	89.0200	9.8911	89.0200	0.00
19/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5108	0	5108	0	0.00
19/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5150	0	5150	0	0.00
19/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5192	0	5192	0	0.00
19/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	5074	0	5074	0	0.00
19/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	5032	0	5032	0	0.00
19/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	5117	1	5117	1	0.00
19/04/2017	2046 On 04-May-17			Bond Future	127.70	127.6778	127.6991	127.6778	19,416.00
19/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10641	11	10641	11	0.00
19/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10631	11	10631	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
19/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10621	11	10621	11	0.00
19/04/2017	2046 On 03-August-17			Bond Future	130.16	130.1347	130.1553	130.1347	6,273.00
19/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11035	11	11035	11	0.00
19/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11015	11	11015	11	0.00
19/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11025	11	11025	11	0.00
19/04/2017	2046 On 02-November-17			Bond Future	131.14	131.1116	131.1378	131.1116	0.00
19/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5172	5	5172	5	0.00
19/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5162	5	5162	5	0.00
19/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5182	5	5182	5	0.00
19/04/2017	2046 On 01-February-18			Bond Future	133.79	133.7566	133.7861	133.7566	0.00
19/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	866	1	866	1	0.00
19/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	886	1	886	1	0.00
19/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	876	1	876	1	0.00
19/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 04-May-17			Bond Future	136.46	135.5064	136.4584	135.5064	22,203.00
19/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11382	12	11382	12	0.00
19/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11392	12	11392	12	0.00
19/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11372	12	11372	12	0.00
19/04/2017	2050 On 03-August-17			Bond Future	137.42	136.4488	137.4212	136.4488	3,504.00
19/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11799	13	11799	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
19/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11819	13	11819	13	0.00
19/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11809	13	11809	13	0.00
19/04/2017	2050 On 02-November-17			Bond Future	140.13	139.1413	140.1305	139.1413	0.00
19/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4520	6	4520	6	0.00
19/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4530	6	4530	6	0.00
19/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4540	6	4540	6	0.00
19/04/2017	2050 On 01-February-18			Bond Future	141.27	140.2471	141.2683	140.2471	0.00
19/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	1018	0	1018	0	0.00
19/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	1028	0	1028	0	0.00
19/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	1038	0	1038	0	0.00
19/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
19/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
19/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	AL37 On 04-May-17			Index Future	530.94	529.4250	530.9440	529.4250	1.00
19/04/2017	AL37 On 03-August-17			Index Future	541.06	539.5140	541.0600	539.5140	0.00
19/04/2017	AL37 On 02-November-17			Index Future	551.60	550.0330	551.5990	550.0330	0.00
19/04/2017	AL37 On 01-February-18			Index Future	562.61	560.9970	562.6060	560.9970	0.00
19/04/2017	AL7T On 04-May-17			Index Future	609.41	606.8190	609.4090	606.8190	0.00
19/04/2017	AL7T On 03-August-17			Index Future	621.02	618.3830	621.0200	618.3830	0.00
19/04/2017	AL7T On 02-November-17			Index Future	633.12	630.4390	633.1160	630.4390	0.00
19/04/2017	AL7T On 01-February-18			Index Future	645.75	643.0070	645.7500	643.0070	0.00
19/04/2017	ALBI On 04-May-17			Index Future	551.28	548.8280	551.2750	548.8280	595.00
19/04/2017	ALBI On 03-August-17			Index Future	561.78	559.2870	561.7790	559.2870	33.00
19/04/2017	ALBI On 02-November-17			Index Future	572.72	570.1910	572.7200	570.1910	0.00
19/04/2017	ALBI On 01-February-18			Index Future	584.15	581.5580	584.1490	581.5580	0.00
19/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	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
19/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/04/2017	EL28 On 04-May-17			Bond Future	126.74	126.7102	126.7403	126.7102	0.00
19/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11160	11	11160	11	0.00
19/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11170	11	11170	11	0.00
19/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11180	11	11180	11	0.00
19/04/2017	EL28 On 03-August-17			Bond Future	129.18	129.1485	129.1780	129.1485	0.00
19/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5992	6	5992	6	0.00
19/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5982	6	5982	6	0.00
19/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6002	6	6002	6	0.00
19/04/2017	EL28 On 02-November-17			Bond Future	129.98	129.9442	129.9808	129.9442	0.00
19/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3889	4	3889	4	0.00
19/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3909	4	3909	4	0.00
19/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3899	4	3899	4	0.00
19/04/2017	EL28 On 01-February-18			Bond Future	132.61	132.5659	132.6057	132.5659	0.00
19/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	306	0	306	0	0.00
19/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	296	0	296	0	0.00
19/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	316	0	316	0	0.00
19/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
19/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 04-May-17			Bond Future	10.70	76.2438	10.6998	76.2438	2,000.00
19/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	938	1	938	1	0.00
19/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1001	1	1001	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
19/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	875	1	875	1	0.00
19/04/2017	ES33 On 03-August-17			Bond Future	10.79	77.6970	10.7877	77.6970	7,466.00
19/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1601	2	1601	2	0.00
19/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1538	2	1538	2	0.00
19/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1475	2	1475	2	0.00
19/04/2017	ES33 On 02-November-17			Bond Future	10.88	75.4194	10.8766	75.4194	0.00
19/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1261	2	1261	2	0.00
19/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1200	2	1200	2	0.00
19/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1323	2	1323	2	0.00
19/04/2017	ES33 On 01-February-18			Bond Future	10.97	76.9231	10.9657	76.9231	0.00
19/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	144	0	144	0	0.00
19/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	203	0	203	0	0.00
19/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	262	0	262	0	0.00
19/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/04/2017	ES42 On 04-May-17			Bond Future	10.88	79.5546	10.8797	79.5546	8,777.00
19/04/2017	ES42 On 03-August-17			Bond Future	10.97	81.0710	10.9671	81.0710	0.00
19/04/2017	ES42 On 02-November-17			Bond Future	11.05	78.3898	11.0546	78.3898	0.00
19/04/2017	ES42 On 01-February-18			Bond Future	11.14	79.9528	11.1394	79.9528	0.00
19/04/2017	GOVI On 04-May-17			GOVI	549.65	547.2040	549.6520	547.2040	406.00
19/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2874520	285	2874520	285	0.00
19/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2874620	285	2874620	285	0.00
19/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2874720	285	2874720	285	0.00
19/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 03-August-17			GOVI	560.13	557.6320	560.1250	557.6320	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
19/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	9650	3	9650	3	0.00
19/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	9850	3	9850	3	0.00
19/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	9750	3	9750	3	0.00
19/04/2017	GOVI On 02-November-17			GOVI	571.03	568.5030	571.0340	568.5030	0.00
19/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
19/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	14160	4	14160	4	0.00
19/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	14260	4	14260	4	0.00
19/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	14060	4	14060	4	0.00
19/04/2017	GOVI On 01-February-18			GOVI	582.43	579.8360	582.4300	579.8360	0.00
19/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	14000	0	14000	0	0.00
19/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	13900	0	13900	0	0.00
19/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	14100	0	14100	0	0.00
19/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	1	0	1	0.00
19/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	1	0	1	0.00
19/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	1	0	1	0.00
19/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2017	IGOV On 04-May-17			Index Future	247.37	246.9840	247.3720	246.9840	513.00
19/04/2017	IGOV On 03-August-17			Index Future	252.13	251.7360	252.1290	251.7360	709.00
19/04/2017	IGOV On 02-November-17			Index Future	257.10	256.7030	257.1000	256.7030	0.00
19/04/2017	IGOV On 01-February-18			Index Future	262.29	261.8810	262.2920	261.8810	0.00
19/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
19/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
19/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
19/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6227	99.6111	99.6227	0.00
19/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8644	99.8359	99.8644	0.00
19/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.82	99.8734	99.8235	99.8734	0.00
19/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.05	100.1244	100.0507	100.1244	0.00
19/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8915	99.8636	99.8915	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
19/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1557	99.1057	99.1557	0.00
19/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.8113	98.7389	98.8113	0.00
19/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.74	98.8463	98.7440	98.8463	0.00
19/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.3200	99.1900	99.3200	0.00
19/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.66	99.8271	99.6604	99.8271	0.00
19/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.14	100.3423	100.1385	100.3423	0.00
19/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.19	97.4877	97.1878	97.4877	0.00
19/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.49	96.7958	96.4902	96.7958	0.00
19/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.76	96.0730	95.7609	96.0730	0.00
19/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.00	96.3160	96.0011	96.3160	0.00
19/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.23	98.5469	98.2333	98.5469	51.00
19/04/2017	IS05 On 15-March-22			Interest Rate Swap	98.42	98.7380	98.4201	98.7380	0.00
19/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.65	99.9754	99.6512	99.9754	0.00
19/04/2017	IS10 On 17-December-25			Interest Rate Swap	96.74	97.1697	96.7408	97.1697	0.00
19/04/2017	IS10 On 16-March-26			Interest Rate Swap	93.79	94.2418	93.7912	94.2418	0.00
19/04/2017	IS10 On 15-June-26			Interest Rate Swap	92.57	93.0299	92.5670	93.0299	0.00
19/04/2017	IS10 On 21-September-26			Interest Rate Swap	94.70	95.1650	94.7048	95.1650	0.00
19/04/2017	IS10 On 21-December-26			Interest Rate Swap	98.44	98.8889	98.4389	98.8889	0.00
19/04/2017	IS10 On 15-March-27			Interest Rate Swap	97.05	97.5052	97.0487	97.5052	0.00
19/04/2017	IS10 On 21-June-27			Interest Rate Swap	99.09	99.5451	99.0911	99.5451	0.00
19/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
19/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
19/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
19/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
19/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
19/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
19/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
19/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
19/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
19/04/2017	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
19/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
19/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
19/04/2017	R023 On 04-May-17			Bond Future	8.21	99.0642	8.2051	99.0642	19,771.00
19/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1756	1	1756	1	0.00
19/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1837	2	1837	2	0.00
19/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1796	2	1796	2	0.00
19/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	45	0	45	0	0.00
19/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	42	0	42	0	0.00
19/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	39	0	39	0	0.00
19/04/2017	R023 On 03-August-17			Bond Future	8.23	100.9524	8.2287	100.9524	0.00
19/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2194	2	2194	2	0.00
19/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2253	2	2253	2	0.00
19/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2223	2	2223	2	0.00
19/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	685	1	685	1	0.00
19/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	672	1	672	1	0.00
19/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	659	1	659	1	0.00
19/04/2017	R023 On 02-November-17			Bond Future	8.25	98.9893	8.2501	98.9893	0.00
19/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2308	2	2308	2	0.00
19/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2335	2	2335	2	0.00
19/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2361	2	2361	2	0.00
19/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1009	1	1009	1	0.00
19/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	994	1	994	1	0.00
19/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1024	1	1024	1	0.00
19/04/2017	R023 On 01-February-18			Bond Future	8.26	100.9629	8.2643	100.9629	0.00
19/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2054	0	2054	0	0.00
19/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2075	0	2075	0	0.00
19/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2032	0	2032	0	0.00
19/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1830	0	1830	0	0.00
19/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1811	0	1811	0	0.00
19/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1849	0	1849	0	0.00
19/04/2017	R035 On 04-May-17			Bond Future	9.57	95.3231	9.5740	95.3231	8,780.00
19/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00

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19/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	357	1	357	1	0.00
19/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	276	1	276	1	0.00
19/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	195	1	195	1	0.00
19/04/2017	R035 On 03-August-17			Bond Future	9.63	97.1400	9.6259	97.1400	0.00
19/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1014	1	1014	1	0.00
19/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	852	1	852	1	0.00
19/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	933	1	933	1	0.00
19/04/2017	R035 On 02-November-17			Bond Future	9.68	94.5320	9.6774	94.5320	0.00
19/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	535	1	535	1	0.00
19/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	615	1	615	1	0.00
19/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	694	1	694	1	0.00
19/04/2017	R035 On 01-February-18			Bond Future	9.73	96.4167	9.7269	96.4167	0.00
19/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	24	0	24	0	0.00
19/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	180	0	180	0	0.00
19/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	102	0	102	0	0.00
19/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R186 On 04-May-17			Bond Future	8.79	114.4553	8.7883	114.4553	106,516.00
19/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2851	2	2851	2	0.00
19/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	98	0	98	0	500.00
19/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1220	1	1220	1	0.00
19/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1453	1	1453	1	0.00
19/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	511	0	511	0	500.00
19/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1265	1	1265	1	0.00
19/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1601	1	1601	1	0.00
19/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1176	1	1176	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
19/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1405	1	1405	1	0.00
19/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	71	0	71	0	5,209.00
19/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	295	0	295	0	0.00
19/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	480	1	480	1	0.00
19/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	369	1	369	1	500.00
19/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	349	1	349	1	5,209.00
19/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	1119	1	1119	1	0.00
19/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	433	1	433	1	0.00
19/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	2525	3	2525	3	0.00
19/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	456	1	456	1	0.00
19/04/2017	R186 On 03-August-17			Bond Future	8.83	111.3341	8.8320	111.3341	35,368.00
19/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5020	5	5020	5	0.00
19/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4278	4	4278	4	0.00
19/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2400	2	2400	2	0.00
19/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2473	2	2473	2	0.00
19/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2188	2	2188	2	0.00
19/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2436	2	2436	2	0.00
19/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	869	1	869	1	750.00
19/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	651	1	651	1	6,500.00
19/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1877	2	1877	2	0.00
19/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1817	2	1817	2	0.00
19/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2067	2	2067	2	750.00
19/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1847	2	1847	2	0.00
19/04/2017	R186 On 02-November-17			Bond Future	8.87	113.5050	8.8700	113.5050	4.00
19/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2968	3	2968	3	0.00
19/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3001	3	3001	3	0.00
19/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3035	3	3035	3	0.00
19/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2870	3	2870	3	0.00
19/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2838	3	2838	3	0.00
19/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2902	3	2902	3	0.00
19/04/2017	R186 On 01-February-18			Bond Future	8.90	110.4640	8.9032	110.4640	0.00
19/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	3646	0	3646	0	0.00
19/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	3713	0	3713	0	0.00
19/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	3679	0	3679	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
19/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	3282	0	3282	0	0.00
19/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	3251	0	3251	0	0.00
19/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	3221	0	3221	0	0.00
19/04/2017	R197 On 04-May-17			Bond Future	298.03	297.9780	298.0276	297.9780	1,063.00
19/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10562	11	10562	11	0.00
19/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10572	11	10572	11	0.00
19/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10552	11	10552	11	0.00
19/04/2017	R197 On 03-August-17			Bond Future	296.87	296.8171	296.8678	296.8171	81.00
19/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11182	11	11182	11	0.00
19/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11192	11	11192	11	0.00
19/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11202	11	11202	11	0.00
19/04/2017	R197 On 02-November-17			Bond Future	302.72	302.6736	302.7206	302.6736	0.00
19/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2439	2	2439	2	0.00
19/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2449	2	2449	2	0.00
19/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2429	2	2429	2	0.00
19/04/2017	R197 On 01-February-18			Bond Future	301.78	301.6884	301.7790	301.6884	0.00
19/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	109	0	109	0	0.00
19/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	99	0	99	0	0.00
19/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	119	0	119	0	0.00
19/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 04-May-17			Bond Future	243.34	242.6802	243.3440	242.6802	28,185.00
19/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00

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19/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13366	14	13366	14	0.00
19/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13376	14	13376	14	0.00
19/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13386	14	13386	14	0.00
19/04/2017	R202 On 03-August-17			Bond Future	244.36	243.6878	244.3636	243.6878	10,283.00
19/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13996	15	13996	15	0.00
19/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14006	15	14006	15	0.00
19/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13986	15	13986	15	0.00
19/04/2017	R202 On 02-November-17			Bond Future	249.18	248.4960	249.1811	248.4960	0.00
19/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4709	5	4709	5	0.00
19/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4729	5	4729	5	0.00
19/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4719	5	4719	5	0.00
19/04/2017	R202 On 01-February-18			Bond Future	250.47	249.7425	250.4659	249.7425	0.00
19/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1406	1	1406	1	0.00
19/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1396	1	1396	1	0.00
19/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1386	1	1386	1	0.00
19/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4403	7.4636	101.4403	31,101.00
19/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	190	0	190	0	0.00
19/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	187	0	187	0	0.00
19/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	194	0	194	0	0.00
19/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
19/04/2017	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
19/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
19/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
19/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
19/04/2017	R204 On 04-May-17			Bond Future	7.51	103.6443	7.5145	103.6443	28,959.00
19/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	580	0	580	0	0.00
19/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	610	0	610	0	0.00
19/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	595	0	595	0	0.00
19/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	2	0	2	0	0.00
19/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	1	0	1	0	0.00
19/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	2	0	2	0	0.00
19/04/2017	R204 On 03-August-17			Bond Future	7.48	101.5796	7.4756	101.5796	0.00
19/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	502	0	502	0	0.00
19/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	511	0	511	0	0.00
19/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	520	0	520	0	0.00
19/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	150	0	150	0	0.00
19/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	146	0	146	0	0.00
19/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	142	0	142	0	0.00
19/04/2017	R204 On 02-November-17			Bond Future	7.37	103.5602	7.3739	103.5602	0.00
19/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	536	0	536	0	0.00
19/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	520	0	520	0	0.00
19/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	528	0	528	0	0.00
19/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	132	0	132	0	0.00
19/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	129	0	129	0	0.00
19/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	126	0	126	0	0.00
19/04/2017	R204 On 01-February-18			Bond Future	7.16	101.5838	7.1624	101.5838	0.00
19/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	362	0	362	0	0.00
19/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	372	0	372	0	0.00
19/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	367	0	367	0	0.00
19/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	285	0	285	0	0.00
19/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	282	0	282	0	0.00
19/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	289	0	289	0	0.00
19/04/2017	R207 On 04-May-17			Bond Future	7.66	101.1234	7.6578	101.1234	76,368.00

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19/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1277	1	1277	1	0.00
19/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1324	1	1324	1	0.00
19/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1300	1	1300	1	0.00
19/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	1	0	1	0	0.00
19/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R207 On 03-August-17			Bond Future	7.65	99.4077	7.6549	99.4077	0.00
19/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1285	1	1285	1	51.00
19/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1671	2	1671	2	0.00
19/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1652	2	1652	2	0.00
19/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1691	2	1691	2	0.00
19/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	72	0	72	0	0.00
19/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	67	0	67	0	0.00
19/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	131	0	131	0	0.00
19/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	69	0	69	0	0.00
19/04/2017	R207 On 02-November-17			Bond Future	7.62	101.3460	7.6181	101.3460	0.00
19/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1105	1	1105	1	0.00
19/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1133	1	1133	1	0.00
19/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1119	1	1119	1	0.00
19/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	291	0	291	0	0.00
19/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	286	0	286	0	0.00
19/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	296	0	296	0	0.00
19/04/2017	R207 On 01-February-18			Bond Future	7.55	99.7241	7.5485	99.7241	0.00
19/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	758	0	758	0	0.00
19/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	768	0	768	0	0.00
19/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	778	0	778	0	0.00
19/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	659	0	659	0	0.00
19/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	667	0	667	0	0.00
19/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	651	0	651	0	0.00
19/04/2017	R208 On 04-May-17			Bond Future	7.81	96.9679	7.8128	96.9679	23,301.00
19/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1783	2	1783	2	0.00
19/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1846	2	1846	2	0.00
19/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1814	2	1814	2	0.00
19/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	2	0	2	0	0.00

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19/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	2	0	2	0	0.00
19/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	2	0	2	0	0.00
19/04/2017	R208 On 03-August-17			Bond Future	7.82	98.8162	7.8187	98.8162	0.00
19/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1736	2	1736	2	0.00
19/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1783	2	1783	2	0.00
19/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1759	2	1759	2	0.00
19/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	265	0	265	0	0.00
19/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	271	0	271	0	0.00
19/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	278	0	278	0	0.00
19/04/2017	R208 On 02-November-17			Bond Future	7.81	97.3404	7.8126	97.3404	0.00
19/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1573	1	1573	1	0.00
19/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1612	1	1612	1	0.00
19/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1592	1	1592	1	0.00
19/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	514	1	514	1	0.00
19/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	505	1	505	1	0.00
19/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	522	1	522	1	0.00
19/04/2017	R208 On 01-February-18			Bond Future	7.79	99.2811	7.7903	99.2811	0.00
19/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1243	0	1243	0	0.00
19/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1214	0	1214	0	0.00
19/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1228	0	1228	0	0.00
19/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	1107	0	1107	0	0.00
19/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	1095	0	1095	0	0.00
19/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	1082	0	1082	0	0.00
19/04/2017	R209 On 04-May-17			Bond Future	9.54	71.6576	9.5432	71.6576	61,336.00
19/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	14	0	14	0	1,130.00
19/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1152	1	1152	1	0.00
19/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	577	0	577	0	0.00
19/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	632	0	632	0	0.00
19/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	295	0	295	0	0.00
19/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	604	0	604	0	0.00
19/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	569	1	569	1	1,130.00
19/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	4344	5	4344	5	0.00
19/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1142	1	1142	1	0.00
19/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1758	2	1758	2	1,130.00

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19/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1101	1	1101	1	0.00
19/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1061	1	1061	1	0.00
19/04/2017	R209 On 03-August-17			Bond Future	9.59	73.0234	9.5904	73.0234	665.00
19/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1823	2	1823	2	0.00
19/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1794	2	1794	2	0.00
19/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1852	2	1852	2	0.00
19/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2840	3	2840	3	0.00
19/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2802	3	2802	3	0.00
19/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2880	3	2880	3	0.00
19/04/2017	R209 On 02-November-17			Bond Future	9.64	71.2968	9.6353	71.2968	377.00
19/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4430	4	4430	4	0.00
19/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2795	3	2795	3	0.00
19/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2733	3	2733	3	0.00
19/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	432	0	432	0	2,800.00
19/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1395	1	1395	1	4,100.00
19/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	6999	7	6999	7	0.00
19/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2764	3	2764	3	0.00
19/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2072	2	2072	2	3,360.00
19/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5803	6	5803	6	0.00
19/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	1011	1	1011	1	1,300.00
19/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3432	4	3432	4	0.00
19/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3505	4	3505	4	0.00
19/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10180	11	10180	11	0.00
19/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3468	4	3468	4	0.00
19/04/2017	R209 On 01-February-18			Bond Future	9.68	72.7183	9.6772	72.7183	0.00
19/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	3939	0	3939	0	0.00
19/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4005	0	4005	0	0.00
19/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	3972	0	3972	0	0.00
19/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3723	0	3723	0	0.00
19/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3659	0	3659	0	0.00
19/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3691	0	3691	0	0.00
19/04/2017	R210 On 04-May-17			Bond Future	184.14	184.1074	184.1379	184.1074	1,503.00
19/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
19/04/2017	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
19/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	8172	8	8172	8	0.00
19/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	8192	8	8192	8	0.00
19/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	8182	8	8182	8	0.00
19/04/2017	R210 On 03-August-17			Bond Future	187.68	187.6502	187.6795	187.6502	195.00
19/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8610	9	8610	9	0.00
19/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8620	9	8620	9	0.00
19/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8600	9	8600	9	0.00
19/04/2017	R210 On 02-November-17			Bond Future	188.98	188.9410	188.9793	188.9410	0.00
19/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	3101	3	3101	3	0.00
19/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	3091	3	3091	3	0.00
19/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	3111	3	3111	3	0.00
19/04/2017	R210 On 01-February-18			Bond Future	192.80	192.7529	192.7957	192.7529	0.00
19/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	416	0	416	0	0.00
19/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	426	0	426	0	0.00
19/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	436	0	436	0	0.00
19/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 04-May-17			Bond Future	148.09	148.0974	148.0887	148.0974	3,268.00
19/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4151	4	4151	4	0.00
19/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4141	4	4141	4	0.00
19/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4161	4	4161	4	0.00
19/04/2017	R212 On 03-August-17			Bond Future	148.91	148.9143	148.9099	148.9143	0.00
19/04/2017	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
19/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4430	4	4430	4	0.00
19/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4450	4	4450	4	0.00
19/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4440	4	4440	4	0.00
19/04/2017	R212 On 02-November-17			Bond Future	151.85	151.8525	151.8458	151.8525	0.00
19/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	554	1	554	1	0.00
19/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	564	1	564	1	0.00
19/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	574	1	574	1	0.00
19/04/2017	R212 On 01-February-18			Bond Future	152.85	154.8495	152.8520	154.8495	0.00
19/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1838	0	1838	0	0.00
19/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1848	0	1848	0	0.00
19/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1858	0	1858	0	0.00
19/04/2017	R213 On 04-May-17			Bond Future	9.26	83.4622	9.2630	83.4622	45,201.00
19/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1213	1	1213	1	0.00
19/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1170	1	1170	1	0.00
19/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1129	1	1129	1	0.00
19/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	519	1	519	1	0.00
19/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	495	1	495	1	0.00
19/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	545	1	545	1	0.00
19/04/2017	R213 On 03-August-17			Bond Future	9.31	85.0530	9.3080	85.0530	20.00
19/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2288	2	2288	2	0.00
19/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2322	2	2322	2	0.00
19/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2357	2	2357	2	0.00
19/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2110	2	2110	2	0.00
19/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2078	2	2078	2	0.00
19/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2142	2	2142	2	0.00
19/04/2017	R213 On 02-November-17			Bond Future	9.35	83.1604	9.3527	83.1604	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
19/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2997	3	2997	3	0.00
19/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2931	3	2931	3	0.00
19/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2964	3	2964	3	0.00
19/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3015	3	3015	3	0.00
19/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2982	3	2982	3	0.00
19/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2949	3	2949	3	0.00
19/04/2017	R213 On 01-February-18			Bond Future	9.39	84.8184	9.3949	84.8184	0.00
19/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	3787	0	3787	0	0.00
19/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	3754	0	3754	0	0.00
19/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	3721	0	3721	0	0.00
19/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3591	0	3591	0	0.00
19/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3559	0	3559	0	0.00
19/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3623	0	3623	0	0.00
19/04/2017	R214 On 04-May-17			Bond Future	9.66	71.5125	9.6632	71.5125	35,332.00
19/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	558	0	558	0	0.00
19/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	612	0	612	0	0.00
19/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	585	0	585	0	0.00
19/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	1288	2	1288	2	0.00
19/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1243	2	1243	2	0.00
19/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1199	2	1199	2	0.00
19/04/2017	R214 On 03-August-17			Bond Future	9.71	72.8756	9.7101	72.8756	0.00
19/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1782	2	1782	2	0.00
19/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1811	2	1811	2	0.00
19/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1841	2	1841	2	0.00
19/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3154	3	3154	3	0.00
19/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3112	3	3112	3	0.00
19/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3196	3	3196	3	0.00
19/04/2017	R214 On 02-November-17			Bond Future	9.76	70.9992	9.7567	70.9992	0.00
19/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2667	2	2667	2	0.00
19/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2729	3	2729	3	0.00
19/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2698	3	2698	3	0.00
19/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3903	4	3903	4	0.00
19/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3823	4	3823	4	0.00
19/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3863	4	3863	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
19/04/2017	R214 On 01-February-18			Bond Future	9.80	72.4148	9.8012	72.4148	0.00
19/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4100	0	4100	0	0.00
19/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4066	0	4066	0	0.00
19/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4135	0	4135	0	0.00
19/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3938	0	3938	0	0.00
19/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3904	0	3904	0	0.00
19/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3870	0	3870	0	0.00
19/04/2017	R248 On 04-May-17			Bond Future	9.73	91.5710	9.7335	91.5710	85,183.00
19/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	899	1	899	1	0.00
19/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	862	1	862	1	0.00
19/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	825	1	825	1	0.00
19/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	1520	2	1520	2	0.00
19/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1574	2	1574	2	0.00
19/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	1468	2	1468	2	0.00
19/04/2017	R248 On 03-August-17			Bond Future	9.78	93.3164	9.7827	93.3164	170.00
19/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2340	2	2340	2	0.00
19/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2377	2	2377	2	0.00
19/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2303	2	2303	2	0.00
19/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4250	5	4250	5	0.00
19/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4196	5	4196	5	0.00
19/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4305	5	4305	5	0.00
19/04/2017	R248 On 02-November-17			Bond Future	9.83	90.6972	9.8314	90.6972	0.00
19/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3459	3	3459	3	0.00
19/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3498	3	3498	3	0.00
19/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3538	3	3538	3	0.00
19/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5159	5	5159	5	0.00
19/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5108	5	5108	5	0.00
19/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5057	5	5057	5	0.00
19/04/2017	R248 On 01-February-18			Bond Future	9.88	92.5054	9.8782	92.5054	0.00
19/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5294	0	5294	0	0.00
19/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5337	0	5337	0	0.00
19/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5380	0	5380	0	0.00
19/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	5149	0	5149	0	0.00
19/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	5106	0	5106	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
19/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	5192	0	5192	0	0.00
