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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
21/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	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
21/04/2017	2025 On 04-May-17			Bond Future	127.84	127.8377	127.8448	127.8377	3,234.00
21/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4725	5	4725	5	0.00
21/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4715	5	4715	5	0.00
21/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4735	5	4735	5	0.00
21/04/2017	2025 On 03-August-17			Bond Future	128.97	128.9658	128.9730	128.9658	0.00
21/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4987	5	4987	5	0.00
21/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5007	5	5007	5	0.00
21/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	4997	5	4997	5	0.00
21/04/2017	2025 On 02-November-17			Bond Future	131.51	131.5088	131.5137	131.5088	0.00
21/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1456	1	1456	1	0.00
21/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1466	1	1466	1	0.00
21/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1446	1	1446	1	0.00
21/04/2017	2025 On 01-February-18			Bond Future	132.82	132.8089	132.8162	132.8089	0.00
21/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	1074	1	1074	1	0.00
21/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	1064	1	1064	1	0.00
21/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	1084	1	1084	1	0.00
21/04/2017	2029 On 04-May-17			Bond Future	99.37	99.5798	99.3748	99.5798	1,772.00
21/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1295	1	1295	1	0.00
21/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1275	1	1275	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
21/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1285	1	1285	1	0.00
21/04/2017	2029 On 01-February-18			Bond Future	104.34	104.5554	104.3379	104.5554	0.00
21/04/2017	2030 On 04-May-17			Bond Future	9.08	93.7875	9.0773	93.7875	31,302.00
21/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1824	2	1824	2	0.00
21/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1756	1	1756	1	0.00
21/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1687	1	1687	1	0.00
21/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 03-August-17			Bond Future	9.12	91.5675	9.1243	91.5675	3,800.00
21/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	1411	1	1411	1	0.00
21/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	1547	1	1547	1	0.00
21/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	1479	1	1479	1	0.00
21/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 02-November-17			Bond Future	9.16	93.3515	9.1625	93.3515	0.00
21/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	1338	1	1338	1	0.00
21/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	1271	1	1271	1	0.00
21/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	1204	1	1204	1	0.00
21/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 01-February-18			Bond Future	9.20	91.2068	9.1967	91.2068	0.00
21/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	1225	1	1225	1	0.00
21/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	1291	1	1291	1	0.00
21/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	1159	1	1159	1	0.00
21/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2032 On 04-May-17			Bond Future	9.25	92.5806	9.2470	92.5806	22,177.00
21/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1867	2	1867	2	0.00
21/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1810	2	1810	2	0.00
21/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1755	2	1755	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	298	0	298	0	0.00
21/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	281	0	281	0	0.00
21/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	316	0	316	0	0.00
21/04/2017	2032 On 03-August-17			Bond Future	9.29	94.3443	9.2928	94.3443	460.00
21/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	3061	3	3061	3	0.00
21/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	3020	3	3020	3	0.00
21/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	3103	3	3103	3	0.00
21/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	1944	2	1944	2	0.00
21/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2007	2	2007	2	0.00
21/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	1975	2	1975	2	0.00
21/04/2017	2032 On 02-November-17			Bond Future	9.34	92.0237	9.3361	92.0237	0.00
21/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3878	4	3878	4	0.00
21/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3917	4	3917	4	0.00
21/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3958	4	3958	4	0.00
21/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2796	3	2796	3	0.00
21/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	2828	3	2828	3	0.00
21/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2764	3	2764	3	0.00
21/04/2017	2032 On 01-February-18			Bond Future	9.38	93.8579	9.3758	93.8579	0.00
21/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4777	5	4777	5	0.00
21/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4817	5	4817	5	0.00
21/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4857	5	4857	5	0.00
21/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3493	4	3493	4	0.00
21/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3462	4	3462	4	0.00
21/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3524	4	3524	4	0.00
21/04/2017	2033 On 04-May-17			Bond Future	105.19	105.1870	105.1927	105.1870	5,704.00
21/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5647	6	5647	6	0.00
21/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5637	6	5637	6	0.00
21/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5657	6	5657	6	0.00
21/04/2017	2033 On 03-August-17			Bond Future	107.22	107.2099	107.2155	107.2099	430.00
21/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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21/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5904	6	5904	6	0.00
21/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5914	6	5914	6	0.00
21/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5924	6	5924	6	0.00
21/04/2017	2033 On 02-November-17			Bond Future	108.25	108.2468	108.2507	108.2468	0.00
21/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1829	2	1829	2	0.00
21/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1839	2	1839	2	0.00
21/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1819	2	1819	2	0.00
21/04/2017	2033 On 01-February-18			Bond Future	110.44	110.4299	110.4357	110.4299	0.00
21/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	796	1	796	1	0.00
21/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	776	1	776	1	0.00
21/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	786	1	786	1	0.00
21/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2037 On 04-May-17			Bond Future	9.50	93.1198	9.5029	93.1198	54,367.00
21/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	1356	1	1356	1	0.00
21/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	1307	1	1307	1	0.00
21/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	1407	1	1407	1	0.00
21/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	676	1	676	1	0.00
21/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	644	1	644	1	0.00
21/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	613	1	613	1	0.00
21/04/2017	2037 On 03-August-17			Bond Future	9.55	90.6367	9.5545	90.6367	480.00
21/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2915	3	2915	3	0.00
21/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2874	3	2874	3	0.00
21/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2833	3	2833	3	0.00
21/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	2789	3	2789	3	0.00
21/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2748	3	2748	3	0.00
21/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2709	3	2709	3	0.00
21/04/2017	2037 On 02-November-17			Bond Future	9.60	92.4026	9.5983	92.4026	0.00
21/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	4174	4	4174	4	0.00

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21/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	4133	4	4133	4	0.00
21/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	4216	4	4216	4	0.00
21/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3679	4	3679	4	0.00
21/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3641	4	3641	4	0.00
21/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3718	4	3718	4	0.00
21/04/2017	2037 On 01-February-18			Bond Future	9.64	89.9886	9.6390	89.9886	0.00
21/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	5376	5	5376	5	0.00
21/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	5333	5	5333	5	0.00
21/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5418	5	5418	5	0.00
21/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	3950	4	3950	4	0.00
21/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	3915	4	3915	4	0.00
21/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	3986	4	3986	4	0.00
21/04/2017	2038 On 04-May-17			Bond Future	131.36	131.5645	131.3550	131.5645	19,811.00
21/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8425	8	8425	8	0.00
21/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8435	8	8435	8	0.00
21/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8415	8	8415	8	0.00
21/04/2017	2038 On 03-August-17			Bond Future	132.38	132.5979	132.3845	132.5979	2,706.00
21/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8786	9	8786	9	0.00
21/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8776	9	8776	9	0.00
21/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8796	9	8796	9	0.00
21/04/2017	2038 On 02-November-17			Bond Future	134.99	135.2125	134.9924	135.2125	0.00
21/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1808	2	1808	2	0.00
21/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1828	2	1828	2	0.00
21/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1818	2	1818	2	0.00
21/04/2017	2038 On 01-February-18			Bond Future	136.20	136.4182	136.1962	136.4182	0.00

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21/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	734	1	734	1	0.00
21/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	744	1	744	1	0.00
21/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	754	1	754	1	0.00
21/04/2017	2040 On 04-May-17			Bond Future	9.58	96.8260	9.5830	96.8260	11,300.00
21/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	1313	1	1313	1	0.00
21/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	1263	1	1263	1	0.00
21/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	1215	1	1215	1	0.00
21/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	851	1	851	1	0.00
21/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	890	1	890	1	0.00
21/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	813	1	813	1	0.00
21/04/2017	2040 On 03-August-17			Bond Future	9.64	94.1630	9.6353	94.1630	0.00
21/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2954	3	2954	3	0.00
21/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2997	3	2997	3	0.00
21/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	3040	3	3040	3	0.00
21/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3130	3	3130	3	0.00
21/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3086	3	3086	3	0.00
21/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3175	3	3175	3	0.00
21/04/2017	2040 On 02-November-17			Bond Future	9.68	95.9976	9.6799	95.9976	0.00
21/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	4199	4	4199	4	0.00
21/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	4156	4	4156	4	0.00
21/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	4241	4	4241	4	0.00
21/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4326	4	4326	4	0.00
21/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4370	4	4370	4	0.00
21/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4414	5	4414	5	0.00
21/04/2017	2040 On 01-February-18			Bond Future	9.72	93.4050	9.7216	93.4050	0.00
21/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5698	6	5698	6	0.00
21/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5788	6	5788	6	0.00
21/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5743	6	5743	6	0.00
21/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4446	5	4446	5	0.00
21/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4407	5	4407	5	0.00
21/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4368	4	4368	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
21/04/2017	2044 On 04-May-17			Bond Future	9.63	93.8700	9.6328	93.8700	23,771.00
21/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1230	1	1230	1	0.00
21/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1279	1	1279	1	0.00
21/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	1183	1	1183	1	0.00
21/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	902	1	902	1	0.00
21/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	863	1	863	1	0.00
21/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	943	1	943	1	0.00
21/04/2017	2044 On 03-August-17			Bond Future	9.68	91.2760	9.6844	91.2760	120.00
21/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2916	3	2916	3	0.00
21/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2833	3	2833	3	0.00
21/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2874	3	2874	3	0.00
21/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3400	3	3400	3	0.00
21/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3353	3	3353	3	0.00
21/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3307	3	3307	3	0.00
21/04/2017	2044 On 02-November-17			Bond Future	9.73	93.0543	9.7283	93.0543	0.00
21/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	4059	4	4059	4	0.00
21/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	4143	4	4143	4	0.00
21/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	4101	4	4101	4	0.00
21/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4610	5	4610	5	0.00
21/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4565	5	4565	5	0.00
21/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4656	5	4656	5	0.00
21/04/2017	2044 On 01-February-18			Bond Future	9.77	90.5282	9.7696	90.5282	0.00
21/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5654	6	5654	6	0.00
21/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5699	6	5699	6	0.00
21/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5743	6	5743	6	0.00
21/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4587	5	4587	5	0.00
21/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4547	5	4547	5	0.00
21/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4627	5	4627	5	0.00
21/04/2017	2046 On 04-May-17			Bond Future	127.85	127.7060	127.8452	127.7060	19,416.00
21/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10495	11	10495	11	0.00
21/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10485	11	10485	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
21/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10475	11	10475	11	0.00
21/04/2017	2046 On 03-August-17			Bond Future	130.30	130.1619	130.3037	130.1619	9,883.00
21/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	10886	11	10886	11	0.00
21/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	10866	11	10866	11	0.00
21/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	10876	11	10876	11	0.00
21/04/2017	2046 On 02-November-17			Bond Future	131.29	131.1450	131.2871	131.1450	0.00
21/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5023	5	5023	5	0.00
21/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5013	5	5013	5	0.00
21/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5033	5	5033	5	0.00
21/04/2017	2046 On 01-February-18			Bond Future	133.94	133.7898	133.9374	133.7898	0.00
21/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	1017	1	1017	1	0.00
21/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	1037	1	1037	1	0.00
21/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	1027	1	1027	1	0.00
21/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 04-May-17			Bond Future	136.78	136.7771	136.7846	136.7771	22,203.00
21/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11055	11	11055	11	0.00
21/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11065	11	11065	11	0.00
21/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11045	11	11045	11	0.00
21/04/2017	2050 On 03-August-17			Bond Future	137.75	137.7458	137.7536	137.7458	5,104.00
21/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11466	11	11466	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
21/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11486	11	11486	11	0.00
21/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11476	11	11476	11	0.00
21/04/2017	2050 On 02-November-17			Bond Future	140.47	140.4619	140.4673	140.4619	0.00
21/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4183	4	4183	4	0.00
21/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4193	4	4193	4	0.00
21/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4203	4	4203	4	0.00
21/04/2017	2050 On 01-February-18			Bond Future	141.61	141.6026	141.6106	141.6026	0.00
21/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	1361	1	1361	1	0.00
21/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	1371	1	1371	1	0.00
21/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	1381	1	1381	1	0.00
21/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
21/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
21/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	AL37 On 04-May-17			Index Future	533.85	533.1150	533.8490	533.1150	1.00
21/04/2017	AL37 On 03-August-17			Index Future	544.02	543.2710	544.0180	543.2710	0.00
21/04/2017	AL37 On 02-November-17			Index Future	554.61	553.8550	554.6060	553.8550	0.00
21/04/2017	AL37 On 01-February-18			Index Future	565.67	564.8930	565.6690	564.8930	0.00
21/04/2017	AL7T On 04-May-17			Index Future	614.63	613.1200	614.6250	613.1200	0.00
21/04/2017	AL7T On 03-August-17			Index Future	626.33	624.8000	626.3330	624.8000	0.00
21/04/2017	AL7T On 02-November-17			Index Future	638.52	636.9720	638.5230	636.9720	0.00
21/04/2017	AL7T On 01-February-18			Index Future	651.26	649.6660	651.2590	649.6660	0.00
21/04/2017	ALBI On 04-May-17			Index Future	556.59	555.3220	556.5850	555.3220	533.00
21/04/2017	ALBI On 03-August-17			Index Future	567.19	565.9010	567.1870	565.9010	99.00
21/04/2017	ALBI On 02-November-17			Index Future	578.23	576.9260	578.2260	576.9260	0.00
21/04/2017	ALBI On 01-February-18			Index Future	589.76	588.4230	589.7600	588.4230	0.00
21/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	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
21/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2017	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
21/04/2017	EL28 On 04-May-17			Bond Future	127.00	126.9907	127.0000	126.9907	0.00
21/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	10900	11	10900	11	0.00
21/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	10910	11	10910	11	0.00
21/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	10920	11	10920	11	0.00
21/04/2017	EL28 On 03-August-17			Bond Future	129.44	129.4328	129.4423	129.4328	0.00
21/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5728	6	5728	6	0.00
21/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5718	6	5718	6	0.00
21/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5738	6	5738	6	0.00
21/04/2017	EL28 On 02-November-17			Bond Future	130.25	130.2412	130.2485	130.2412	0.00
21/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3622	4	3622	4	0.00
21/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3642	4	3642	4	0.00
21/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3632	4	3632	4	0.00
21/04/2017	EL28 On 01-February-18			Bond Future	132.88	132.8679	132.8776	132.8679	0.00
21/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	578	1	578	1	0.00
21/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	568	1	568	1	0.00
21/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	588	1	588	1	0.00
21/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
21/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 04-May-17			Bond Future	10.55	77.3005	10.5522	77.3005	2,000.00
21/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	50	0	50	0	0.00
21/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	14	0	14	0	0.00
21/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	77	0	77	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
21/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 03-August-17			Bond Future	10.64	78.7731	10.6352	78.7731	7,466.00
21/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	660	1	660	1	0.00
21/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	597	1	597	1	0.00
21/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	534	1	534	1	0.00
21/04/2017	ES33 On 02-November-17			Bond Future	10.72	76.5152	10.7191	76.5152	0.00
21/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	303	1	303	1	0.00
21/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	241	1	241	1	0.00
21/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	365	1	365	1	0.00
21/04/2017	ES33 On 01-February-18			Bond Future	10.80	78.0402	10.8029	78.0402	0.00
21/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1121	1	1121	1	0.00
21/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1181	1	1181	1	0.00
21/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1240	1	1240	1	0.00
21/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
21/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
21/04/2017	ES42 On 04-May-17			Bond Future	10.76	80.7183	10.7572	80.7183	8,777.00
21/04/2017	ES42 On 03-August-17			Bond Future	10.84	82.2560	10.8406	82.2560	0.00
21/04/2017	ES42 On 02-November-17			Bond Future	10.92	79.5967	10.9239	79.5967	0.00
21/04/2017	ES42 On 01-February-18			Bond Future	11.00	81.1833	11.0045	81.1833	0.00
21/04/2017	GOVI On 04-May-17			GOVI	554.92	553.6840	554.9210	553.6840	406.00
21/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2927210	291	2927210	291	0.00
21/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2927310	291	2927310	291	0.00
21/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2927410	292	2927410	292	0.00
21/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 03-August-17			GOVI	565.49	564.2320	565.4910	564.2320	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
21/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	43810	3	43810	3	0.00
21/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	43910	3	43910	3	0.00
21/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	44010	3	44010	3	0.00
21/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 02-November-17			GOVI	576.50	575.2230	576.4970	575.2230	0.00
21/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	40570	3	40570	3	0.00
21/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	40470	3	40470	3	0.00
21/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	40370	3	40370	3	0.00
21/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 01-February-18			GOVI	588.00	586.6870	587.9960	586.6870	0.00
21/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	69660	6	69660	6	0.00
21/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	69560	6	69560	6	0.00
21/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	69760	6	69760	6	0.00
21/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2017	IGOV On 04-May-17			Index Future	247.64	247.6160	247.6370	247.6160	448.00
21/04/2017	IGOV On 03-August-17			Index Future	252.40	252.3770	252.3990	252.3770	772.00
21/04/2017	IGOV On 02-November-17			Index Future	257.37	257.3540	257.3710	257.3540	0.00
21/04/2017	IGOV On 01-February-18			Index Future	262.57	262.5440	262.5660	262.5440	0.00
21/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
21/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
21/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
21/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
21/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6038	99.5993	99.6038	0.00
21/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8103	99.8029	99.8103	0.00
21/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7706	99.7575	99.7706	0.00
21/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9658	99.9364	99.9658	0.00
21/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8388	99.8318	99.8388	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
21/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0517	99.0377	99.0517	0.00
21/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6564	98.6264	98.6564	0.00
21/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.6266	98.5955	98.6266	0.00
21/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.01	99.0500	99.0100	99.0500	0.00
21/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.45	99.4796	99.4482	99.4796	0.00
21/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.89	99.9181	99.8862	99.9181	0.00
21/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.73	96.8294	96.7288	96.8294	0.00
21/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.01	96.1122	96.0075	96.1122	0.00
21/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.25	95.3634	95.2523	95.3634	0.00
21/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.46	95.5850	95.4636	95.5850	0.00
21/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.68	97.8055	97.6753	97.8055	51.00
21/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.84	97.9782	97.8398	97.9782	0.00
21/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.05	99.1966	99.0511	99.1966	0.00
21/04/2017	IS10 On 17-December-25			Interest Rate Swap	95.91	96.1366	95.9072	96.1366	0.00
21/04/2017	IS10 On 16-March-26			Interest Rate Swap	92.93	93.1704	92.9260	93.1704	0.00
21/04/2017	IS10 On 15-June-26			Interest Rate Swap	91.67	91.9288	91.6741	91.9288	0.00
21/04/2017	IS10 On 21-September-26			Interest Rate Swap	93.79	94.0551	93.7936	94.0551	0.00
21/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.52	97.7846	97.5207	97.7846	0.00
21/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.10	96.3704	96.0985	96.3704	0.00
21/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.13	98.4048	98.1305	98.4048	0.00
21/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
21/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
21/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
21/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
21/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
21/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
21/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
21/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
21/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
21/04/2017	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
21/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
21/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
21/04/2017	R023 On 04-May-17			Bond Future	8.07	99.8413	8.0684	99.8413	17,639.00
21/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2336	2	2336	2	0.00
21/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2422	2	2422	2	0.00
21/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2379	2	2379	2	0.00
21/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	9	0	9	0	0.00
21/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	8	0	8	0	0.00
21/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	7	0	7	0	0.00
21/04/2017	R023 On 03-August-17			Bond Future	8.08	101.7433	8.0845	101.7433	2,245.00
21/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2634	3	2634	3	0.00
21/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2698	3	2698	3	0.00
21/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2666	3	2666	3	0.00
21/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	497	1	497	1	0.00
21/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	487	1	487	1	0.00
21/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	477	1	477	1	0.00
21/04/2017	R023 On 02-November-17			Bond Future	8.10	99.7941	8.0980	99.7941	0.00
21/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2725	3	2725	3	0.00
21/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2782	3	2782	3	0.00
21/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2753	3	2753	3	0.00
21/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	790	1	790	1	0.00
21/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	777	1	777	1	0.00
21/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	802	1	802	1	0.00
21/04/2017	R023 On 01-February-18			Bond Future	8.10	101.7831	8.1031	101.7831	0.00
21/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2407	2	2407	2	0.00
21/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2431	2	2431	2	0.00
21/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2384	2	2384	2	0.00
21/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1534	2	1534	2	0.00
21/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1517	2	1517	2	0.00
21/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1550	2	1550	2	0.00
21/04/2017	R035 On 04-May-17			Bond Future	9.43	96.6070	9.4272	96.6070	8,780.00
21/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	842	1	842	1	0.00
21/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	1004	1	1004	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
21/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	923	1	923	1	0.00
21/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 03-August-17			Bond Future	9.47	98.4475	9.4745	98.4475	0.00
21/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	369	0	369	0	0.00
21/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	288	0	288	0	0.00
21/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	207	0	207	0	0.00
21/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 02-November-17			Bond Future	9.52	95.8633	9.5215	95.8633	0.00
21/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	629	0	629	0	0.00
21/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	709	0	709	0	0.00
21/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	549	0	549	0	0.00
21/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 01-February-18			Bond Future	9.57	97.7740	9.5662	97.7740	0.00
21/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	1292	1	1292	1	0.00
21/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	1448	1	1448	1	0.00
21/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	1370	1	1370	1	0.00
21/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R186 On 04-May-17			Bond Future	8.65	115.6474	8.6464	115.6474	102,724.00
21/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3774	4	3774	4	0.00
21/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	219	0	219	0	500.00
21/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1910	2	1910	2	0.00
21/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	2199	2	2199	2	0.00
21/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	928	1	928	1	500.00
21/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1967	2	1967	2	0.00
21/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	2379	2	2379	2	0.00
21/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1854	2	1854	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	2140	2	2140	2	0.00
21/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	14	0	14	0	5,209.00
21/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	92	0	92	0	0.00
21/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	178	0	178	0	0.00
21/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	125	0	125	0	500.00
21/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	116	0	116	0	5,209.00
21/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	556	1	556	1	0.00
21/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	155	0	155	0	0.00
21/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	1666	2	1666	2	0.00
21/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	166	0	166	0	0.00
21/04/2017	R186 On 03-August-17			Bond Future	8.68	112.5478	8.6843	112.5478	36,490.00
21/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5826	6	5826	6	0.00
21/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	5034	5	5034	5	0.00
21/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2965	3	2965	3	0.00
21/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	3048	3	3048	3	0.00
21/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2722	3	2722	3	0.00
21/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	3006	3	3006	3	0.00
21/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	626	1	626	1	750.00
21/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	458	1	458	1	6,500.00
21/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1444	2	1444	2	0.00
21/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1393	2	1393	2	0.00
21/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1603	2	1603	2	750.00
21/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1418	2	1418	2	0.00
21/04/2017	R186 On 02-November-17			Bond Future	8.72	114.7405	8.7164	114.7405	4.00
21/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3505	3	3505	3	0.00
21/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3542	3	3542	3	0.00
21/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3580	3	3580	3	0.00
21/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2395	3	2395	3	0.00
21/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2367	2	2367	2	0.00
21/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2424	3	2424	3	0.00
21/04/2017	R186 On 01-February-18			Bond Future	8.74	111.7234	8.7432	111.7234	0.00
21/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	4210	4	4210	4	0.00
21/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	4283	4	4283	4	0.00
21/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	4246	4	4246	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
21/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	2810	3	2810	3	0.00
21/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2782	3	2782	3	0.00
21/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2755	3	2755	3	0.00
21/04/2017	R197 On 04-May-17			Bond Future	298.56	298.3761	298.5585	298.3761	1,063.00
21/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10032	10	10032	10	0.00
21/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10042	10	10042	10	0.00
21/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10022	10	10022	10	0.00
21/04/2017	R197 On 03-August-17			Bond Future	297.41	297.2220	297.4080	297.2220	1,481.00
21/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	10642	11	10642	11	0.00
21/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	10652	11	10652	11	0.00
21/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	10662	11	10662	11	0.00
21/04/2017	R197 On 02-November-17			Bond Future	303.27	303.0829	303.2670	303.0829	0.00
21/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	1893	2	1893	2	0.00
21/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	1903	2	1903	2	0.00
21/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	1883	2	1883	2	0.00
21/04/2017	R197 On 01-February-18			Bond Future	302.33	302.1405	302.3338	302.1405	0.00
21/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	664	0	664	0	0.00
21/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	654	0	654	0	0.00
21/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	674	0	674	0	0.00
21/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 04-May-17			Bond Future	243.37	243.3567	243.3701	243.3567	28,185.00
21/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
21/04/2017	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
21/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13340	13	13340	13	0.00
21/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13350	13	13350	13	0.00
21/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13360	13	13360	13	0.00
21/04/2017	R202 On 03-August-17			Bond Future	244.39	244.3760	244.3896	244.3760	12,459.00
21/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13970	14	13970	14	0.00
21/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	13980	14	13980	14	0.00
21/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13960	14	13960	14	0.00
21/04/2017	R202 On 02-November-17			Bond Future	249.20	249.1947	249.2040	249.1947	0.00
21/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4686	5	4686	5	0.00
21/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4706	5	4706	5	0.00
21/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4696	5	4696	5	0.00
21/04/2017	R202 On 01-February-18			Bond Future	250.49	250.4733	250.4870	250.4733	0.00
21/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1427	1	1427	1	0.00
21/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1417	1	1417	1	0.00
21/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1407	1	1407	1	0.00
21/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 04-May-17			Bond Future	7.43	101.4579	7.4284	101.4579	30,371.00
21/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	178	0	178	0	0.00
21/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	174	0	174	0	0.00
21/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	181	0	181	0	0.00
21/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
21/04/2017	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
21/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
21/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
21/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
21/04/2017	R204 On 04-May-17			Bond Future	7.41	103.8609	7.4124	103.8609	28,829.00
21/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	733	1	733	1	0.00
21/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	762	1	762	1	0.00
21/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	747	1	747	1	0.00
21/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R204 On 03-August-17			Bond Future	7.35	101.7993	7.3541	101.7993	230.00
21/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	612	1	612	1	0.00
21/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	622	1	622	1	0.00
21/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	632	1	632	1	0.00
21/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	104	0	104	0	0.00
21/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	101	0	101	0	0.00
21/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	98	0	98	0	0.00
21/04/2017	R204 On 02-November-17			Bond Future	7.23	103.7826	7.2256	103.7826	0.00
21/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	654	1	654	1	0.00
21/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	637	1	637	1	0.00
21/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	645	1	645	1	0.00
21/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	90	0	90	0	0.00
21/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	88	0	88	0	0.00
21/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	86	0	86	0	0.00
21/04/2017	R204 On 01-February-18			Bond Future	6.97	101.8100	6.9711	101.8100	0.00
21/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	453	0	453	0	0.00
21/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	464	0	464	0	0.00
21/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	459	0	459	0	0.00
21/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	217	0	217	0	0.00
21/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	214	0	214	0	0.00
21/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	220	0	220	0	0.00
21/04/2017	R207 On 04-May-17			Bond Future	7.52	101.5358	7.5206	101.5358	76,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1603	2	1603	2	0.00
21/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1650	2	1650	2	0.00
21/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1626	2	1626	2	0.00
21/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R207 On 03-August-17			Bond Future	7.50	99.8269	7.5023	99.8269	651.00
21/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1564	1	1564	1	51.00
21/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1973	2	1973	2	0.00
21/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1953	2	1953	2	0.00
21/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1993	2	1993	2	0.00
21/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	40	0	40	0	0.00
21/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	37	0	37	0	0.00
21/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	78	0	78	0	0.00
21/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	39	0	39	0	0.00
21/04/2017	R207 On 02-November-17			Bond Future	7.45	101.7718	7.4476	101.7718	0.00
21/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1351	1	1351	1	0.00
21/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1382	1	1382	1	0.00
21/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1367	1	1367	1	0.00
21/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	201	0	201	0	0.00
21/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	197	0	197	0	0.00
21/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	205	0	205	0	0.00
21/04/2017	R207 On 01-February-18			Bond Future	7.35	100.1577	7.3549	100.1577	0.00
21/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	949	1	949	1	0.00
21/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	960	1	960	1	0.00
21/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	970	1	970	1	0.00
21/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	508	1	508	1	0.00
21/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	515	1	515	1	0.00
21/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	501	1	501	1	0.00
21/04/2017	R208 On 04-May-17			Bond Future	7.68	97.5267	7.6812	97.5267	23,388.00
21/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2208	2	2208	2	0.00
21/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2271	2	2271	2	0.00
21/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2239	2	2239	2	0.00
21/04/2017	R208 On 04-May-17	8.37	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
21/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R208 On 03-August-17			Bond Future	7.68	99.3846	7.6770	99.3846	180.00
21/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	2078	2	2078	2	0.00
21/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2128	2	2128	2	0.00
21/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	2103	2	2103	2	0.00
21/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	176	0	176	0	0.00
21/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	181	0	181	0	0.00
21/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	186	0	186	0	0.00
21/04/2017	R208 On 02-November-17			Bond Future	7.66	97.9184	7.6596	97.9184	0.00
21/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1880	2	1880	2	0.00
21/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1923	2	1923	2	0.00
21/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1902	2	1902	2	0.00
21/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	381	0	381	0	0.00
21/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	374	0	374	0	0.00
21/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	389	0	389	0	0.00
21/04/2017	R208 On 01-February-18			Bond Future	7.62	99.8700	7.6242	99.8700	0.00
21/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1490	1	1490	1	0.00
21/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1457	1	1457	1	0.00
21/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1474	1	1474	1	0.00
21/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	901	1	901	1	0.00
21/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	891	1	891	1	0.00
21/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	880	1	880	1	0.00
21/04/2017	R209 On 04-May-17			Bond Future	9.40	72.7955	9.3966	72.7955	56,293.00
21/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	35	0	35	0	1,130.00
21/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1812	2	1812	2	0.00
21/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	1014	1	1014	1	0.00
21/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	1096	1	1096	1	0.00
21/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	568	0	568	0	0.00
21/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	1055	1	1055	1	0.00
21/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	228	0	228	0	1,130.00
21/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3364	4	3364	4	0.00
21/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	579	1	579	1	0.00
21/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1030	1	1030	1	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
21/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	551	1	551	1	0.00
21/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	524	1	524	1	0.00
21/04/2017	R209 On 03-August-17			Bond Future	9.44	74.1823	9.4397	74.1823	6,695.00
21/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	2291	2	2291	2	0.00
21/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	2257	2	2257	2	0.00
21/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2325	2	2325	2	0.00
21/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2289	2	2289	2	0.00
21/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2255	2	2255	2	0.00
21/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2323	2	2323	2	0.00
21/04/2017	R209 On 02-November-17			Bond Future	9.48	72.4771	9.4805	72.4771	476.00
21/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	5105	5	5105	5	0.00
21/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3315	3	3315	3	0.00
21/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	3246	3	3246	3	0.00
21/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	565	1	565	1	2,800.00
21/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1722	2	1722	2	4,100.00
21/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7830	8	7830	8	0.00
21/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	3280	3	3280	3	0.00
21/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1708	2	1708	2	3,360.00
21/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5092	5	5092	5	0.00
21/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	803	1	803	1	1,300.00
21/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	2913	3	2913	3	0.00
21/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	2978	3	2978	3	0.00
21/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9275	10	9275	10	0.00
21/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	2946	3	2946	3	0.00
21/04/2017	R209 On 01-February-18			Bond Future	9.52	73.9216	9.5180	73.9216	0.00
21/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4515	4	4515	4	0.00
21/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4587	4	4587	4	0.00
21/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4551	4	4551	4	0.00
21/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3241	3	3241	3	0.00
21/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3182	3	3182	3	0.00
21/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3212	3	3212	3	0.00
21/04/2017	R210 On 04-May-17			Bond Future	184.51	184.4974	184.5074	184.4974	1,503.00
21/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
21/04/2017	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
21/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	7803	8	7803	8	0.00
21/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	7823	8	7823	8	0.00
21/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	7813	8	7813	8	0.00
21/04/2017	R210 On 03-August-17			Bond Future	188.06	188.0455	188.0556	188.0455	195.00
21/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8234	8	8234	8	0.00
21/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8244	8	8244	8	0.00
21/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8224	8	8224	8	0.00
21/04/2017	R210 On 02-November-17			Bond Future	189.36	189.3531	189.3598	189.3531	0.00
21/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	2720	3	2720	3	0.00
21/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	2710	3	2710	3	0.00
21/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	2730	3	2730	3	0.00
21/04/2017	R210 On 01-February-18			Bond Future	193.18	193.1719	193.1823	193.1719	0.00
21/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	802	1	802	1	0.00
21/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	812	1	812	1	0.00
21/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	822	1	822	1	0.00
21/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 04-May-17			Bond Future	148.47	148.4577	148.4655	148.4577	3,268.00
21/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3774	4	3774	4	0.00
21/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3764	4	3764	4	0.00
21/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3784	4	3784	4	0.00
21/04/2017	R212 On 03-August-17			Bond Future	149.29	149.2856	149.2935	149.2856	1,600.00
21/04/2017	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
21/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4047	4	4047	4	0.00
21/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4067	4	4067	4	0.00
21/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4057	4	4057	4	0.00
21/04/2017	R212 On 02-November-17			Bond Future	152.23	152.2294	152.2346	152.2294	0.00
21/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	165	0	165	0	0.00
21/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	175	0	175	0	0.00
21/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	185	0	185	0	0.00
21/04/2017	R212 On 01-February-18			Bond Future	153.25	153.2393	153.2474	153.2393	0.00
21/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1443	1	1443	1	0.00
21/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1453	1	1453	1	0.00
21/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1463	1	1463	1	0.00
21/04/2017	R213 On 04-May-17			Bond Future	9.12	84.5640	9.1163	84.5640	44,151.00
21/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1902	2	1902	2	0.00
21/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1847	2	1847	2	0.00
21/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1794	2	1794	2	0.00
21/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	198	0	198	0	0.00
21/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	186	0	186	0	0.00
21/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	211	0	211	0	0.00
21/04/2017	R213 On 03-August-17			Bond Future	9.16	86.1750	9.1568	86.1750	1,070.00
21/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2836	3	2836	3	0.00
21/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2875	3	2875	3	0.00
21/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2914	3	2914	3	0.00
21/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1646	2	1646	2	0.00
21/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1619	2	1619	2	0.00
21/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1674	2	1674	2	0.00
21/04/2017	R213 On 02-November-17			Bond Future	9.20	84.3030	9.1968	84.3030	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
21/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3549	3	3549	3	0.00
21/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3476	3	3476	3	0.00
21/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3512	3	3512	3	0.00
21/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2525	3	2525	3	0.00
21/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2495	3	2495	3	0.00
21/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2466	3	2466	3	0.00
21/04/2017	R213 On 01-February-18			Bond Future	9.23	85.9832	9.2340	85.9832	0.00
21/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4359	4	4359	4	0.00
21/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	4323	4	4323	4	0.00
21/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	4287	4	4287	4	0.00
21/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3105	3	3105	3	0.00
21/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3076	3	3076	3	0.00
21/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3134	3	3134	3	0.00
21/04/2017	R214 On 04-May-17			Bond Future	9.54	72.6585	9.5416	72.6585	35,332.00
21/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	886	1	886	1	0.00
21/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	963	1	963	1	0.00
21/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	924	1	924	1	0.00
21/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	755	1	755	1	0.00
21/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	722	1	722	1	0.00
21/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	690	1	690	1	0.00
21/04/2017	R214 On 03-August-17			Bond Future	9.59	74.0427	9.5853	74.0427	0.00
21/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	2156	2	2156	2	0.00
21/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	2189	2	2189	2	0.00
21/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	2223	2	2223	2	0.00
21/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2655	3	2655	3	0.00
21/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2617	3	2617	3	0.00
21/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2693	3	2693	3	0.00
21/04/2017	R214 On 02-November-17			Bond Future	9.63	72.1879	9.6285	72.1879	0.00
21/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	3083	3	3083	3	0.00
21/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	3151	3	3151	3	0.00
21/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	3117	3	3117	3	0.00
21/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3425	4	3425	4	0.00
21/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3352	3	3352	3	0.00
21/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3388	3	3388	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2017	R214 On 01-February-18			Bond Future	9.67	73.6267	9.6695	73.6267	0.00
21/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4590	5	4590	5	0.00
21/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4553	4	4553	4	0.00
21/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4626	5	4626	5	0.00
21/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3515	4	3515	4	0.00
21/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3483	4	3483	4	0.00
21/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3452	4	3452	4	0.00
21/04/2017	R248 On 04-May-17			Bond Future	9.62	93.0285	9.6170	93.0285	76,763.00
21/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1344	1	1344	1	0.00
21/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1293	1	1293	1	0.00
21/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	1244	1	1244	1	0.00
21/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	904	1	904	1	0.00
21/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	944	1	944	1	0.00
21/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	864	1	864	1	0.00
21/04/2017	R248 On 03-August-17			Bond Future	9.66	94.8007	9.6628	94.8007	8,590.00
21/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2789	3	2789	3	0.00
21/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2831	3	2831	3	0.00
21/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2748	3	2748	3	0.00
21/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3631	4	3631	4	0.00
21/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3581	4	3581	4	0.00
21/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3681	4	3681	4	0.00
21/04/2017	R248 On 02-November-17			Bond Future	9.71	92.2090	9.7082	92.2090	0.00
21/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3959	4	3959	4	0.00
21/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	4002	4	4002	4	0.00
21/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	4045	4	4045	4	0.00
21/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4572	5	4572	5	0.00
21/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4524	5	4524	5	0.00
21/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4477	5	4477	5	0.00
21/04/2017	R248 On 01-February-18			Bond Future	9.75	94.0468	9.7515	94.0468	0.00
21/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5883	6	5883	6	0.00
21/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5929	6	5929	6	0.00
21/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5975	6	5975	6	0.00
21/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4633	5	4633	5	0.00
21/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4593	5	4593	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4673	5	4673	5	0.00
