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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
25/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	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
25/04/2017	2025 On 04-May-17			Bond Future	127.91	128.1316	127.9071	128.1316	3,234.00
25/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4663	4	4663	4	0.00
25/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4653	4	4653	4	0.00
25/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4673	4	4673	4	0.00
25/04/2017	2025 On 03-August-17			Bond Future	129.03	129.2641	129.0347	129.2641	1,914.00
25/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4925	5	4925	5	0.00
25/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	4945	5	4945	5	0.00
25/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	4935	5	4935	5	0.00
25/04/2017	2025 On 02-November-17			Bond Future	131.57	131.8090	131.5732	131.8090	0.00
25/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1397	1	1397	1	0.00
25/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1407	1	1407	1	0.00
25/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1387	1	1387	1	0.00
25/04/2017	2025 On 01-February-18			Bond Future	132.88	133.1176	132.8769	133.1176	0.00
25/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	1013	1	1013	1	0.00
25/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	1003	1	1003	1	0.00
25/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	1023	1	1023	1	0.00
25/04/2017	2029 On 04-May-17			Bond Future	99.42	99.3857	99.4231	99.3857	1,772.00
25/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1247	1	1247	1	0.00
25/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1227	1	1227	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
25/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1237	1	1237	1	0.00
25/04/2017	2029 On 01-February-18			Bond Future	104.39	104.3473	104.3850	104.3473	0.00
25/04/2017	2030 On 04-May-17			Bond Future	9.10	94.2584	9.1040	94.2584	31,289.00
25/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1636	2	1636	2	0.00
25/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1568	2	1568	2	0.00
25/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1499	2	1499	2	0.00
25/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 03-August-17			Bond Future	9.15	92.0466	9.1522	92.0466	2,494.00
25/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	1218	2	1218	2	0.00
25/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	1354	2	1354	2	0.00
25/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	1286	2	1286	2	0.00
25/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 02-November-17			Bond Future	9.19	93.8368	9.1917	93.8368	0.00
25/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	1139	1	1139	1	0.00
25/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	1071	1	1071	1	0.00
25/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	1004	1	1004	1	0.00
25/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 01-February-18			Bond Future	9.23	91.7043	9.2266	91.7043	0.00
25/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	1024	1	1024	1	0.00
25/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	1090	1	1090	1	0.00
25/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	957	1	957	1	0.00
25/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2032 On 04-May-17			Bond Future	9.27	93.0463	9.2689	93.0463	22,177.00
25/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1632	2	1632	2	0.00
25/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1575	2	1575	2	0.00
25/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1518	2	1518	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
25/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	227	0	227	0	0.00
25/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	211	0	211	0	0.00
25/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	244	0	244	0	0.00
25/04/2017	2032 On 03-August-17			Bond Future	9.32	94.8180	9.3156	94.8180	460.00
25/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2916	3	2916	3	0.00
25/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2875	3	2875	3	0.00
25/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2957	3	2957	3	0.00
25/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	1967	2	1967	2	0.00
25/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2031	2	2031	2	0.00
25/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	1999	2	1999	2	0.00
25/04/2017	2032 On 02-November-17			Bond Future	9.36	92.5036	9.3600	92.5036	0.00
25/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3745	4	3745	4	0.00
25/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3784	4	3784	4	0.00
25/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3824	4	3824	4	0.00
25/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2838	3	2838	3	0.00
25/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	2871	3	2871	3	0.00
25/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2805	3	2805	3	0.00
25/04/2017	2032 On 01-February-18			Bond Future	9.40	94.3499	9.4001	94.3499	0.00
25/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4648	5	4648	5	0.00
25/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4688	5	4688	5	0.00
25/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4728	5	4728	5	0.00
25/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3540	3	3540	3	0.00
25/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3509	3	3509	3	0.00
25/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3572	3	3572	3	0.00
25/04/2017	2033 On 04-May-17			Bond Future	105.24	105.2039	105.2430	105.2039	5,704.00
25/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5597	6	5597	6	0.00
25/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5587	6	5587	6	0.00
25/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5607	6	5607	6	0.00
25/04/2017	2033 On 03-August-17			Bond Future	107.27	107.2260	107.2656	107.2260	6,134.00
25/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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25/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5854	6	5854	6	0.00
25/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5864	6	5864	6	0.00
25/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5874	6	5874	6	0.00
25/04/2017	2033 On 02-November-17			Bond Future	108.30	108.2600	108.2988	108.2600	0.00
25/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1781	2	1781	2	0.00
25/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1791	2	1791	2	0.00
25/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1771	2	1771	2	0.00
25/04/2017	2033 On 01-February-18			Bond Future	110.48	110.4455	110.4848	110.4455	0.00
25/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	845	1	845	1	0.00
25/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	825	1	825	1	0.00
25/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	835	1	835	1	0.00
25/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2037 On 04-May-17			Bond Future	9.53	93.5884	9.5293	93.5884	52,653.00
25/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	1068	1	1068	1	0.00
25/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	1021	1	1021	1	0.00
25/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	1118	1	1118	1	0.00
25/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	607	0	607	0	0.00
25/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	573	0	573	0	0.00
25/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	541	0	541	0	0.00
25/04/2017	2037 On 03-August-17			Bond Future	9.58	91.1133	9.5820	91.1133	2,194.00
25/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2745	3	2745	3	0.00
25/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2705	3	2705	3	0.00
25/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2665	3	2665	3	0.00
25/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	2843	3	2843	3	0.00
25/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2802	3	2802	3	0.00
25/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2761	3	2761	3	0.00
25/04/2017	2037 On 02-November-17			Bond Future	9.63	92.8854	9.6268	92.8854	0.00
25/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	4011	4	4011	4	0.00

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25/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3970	4	3970	4	0.00
25/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	4051	4	4051	4	0.00
25/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3745	4	3745	4	0.00
25/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3706	4	3706	4	0.00
25/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3785	4	3785	4	0.00
25/04/2017	2037 On 01-February-18			Bond Future	9.67	90.4837	9.6683	90.4837	0.00
25/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	5211	5	5211	5	0.00
25/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	5169	5	5169	5	0.00
25/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5253	6	5253	6	0.00
25/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	4018	4	4018	4	0.00
25/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	3982	4	3982	4	0.00
25/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	4054	4	4054	4	0.00
25/04/2017	2038 On 04-May-17			Bond Future	131.42	131.3690	131.4175	131.3690	4,031.00
25/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8362	8	8362	8	0.00
25/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8372	8	8372	8	0.00
25/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8352	8	8352	8	0.00
25/04/2017	2038 On 03-August-17			Bond Future	132.45	132.3974	132.4463	132.3974	20,092.00
25/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8724	9	8724	9	0.00
25/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8714	9	8714	9	0.00
25/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8734	9	8734	9	0.00
25/04/2017	2038 On 02-November-17			Bond Future	135.05	135.0040	135.0519	135.0040	0.00
25/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1748	2	1748	2	0.00
25/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1768	2	1768	2	0.00
25/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1758	2	1758	2	0.00
25/04/2017	2038 On 01-February-18			Bond Future	136.26	136.2080	136.2570	136.2080	0.00

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25/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	673	1	673	1	0.00
25/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	683	1	683	1	0.00
25/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	693	1	693	1	0.00
25/04/2017	2040 On 04-May-17			Bond Future	9.61	97.2390	9.6144	97.2390	10,745.00
25/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	984	1	984	1	0.00
25/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	938	1	938	1	0.00
25/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	893	1	893	1	0.00
25/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	801	1	801	1	0.00
25/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	843	1	843	1	0.00
25/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	760	1	760	1	0.00
25/04/2017	2040 On 03-August-17			Bond Future	9.67	94.5830	9.6679	94.5830	555.00
25/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2755	3	2755	3	0.00
25/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2796	3	2796	3	0.00
25/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2838	3	2838	3	0.00
25/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3212	3	3212	3	0.00
25/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3166	3	3166	3	0.00
25/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3258	3	3258	3	0.00
25/04/2017	2040 On 02-November-17			Bond Future	9.71	96.4226	9.7137	96.4226	0.00
25/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	4006	4	4006	4	0.00
25/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3965	4	3965	4	0.00
25/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	4047	4	4047	4	0.00
25/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4423	4	4423	4	0.00
25/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4468	4	4468	4	0.00
25/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4513	4	4513	4	0.00
25/04/2017	2040 On 01-February-18			Bond Future	9.76	93.8411	9.7562	93.8411	0.00
25/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5497	6	5497	6	0.00
25/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5585	6	5585	6	0.00
25/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5541	6	5541	6	0.00
25/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4539	4	4539	4	0.00
25/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4500	4	4500	4	0.00
25/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4461	4	4461	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
25/04/2017	2044 On 04-May-17			Bond Future	9.66	94.0637	9.6643	94.0637	18,512.00
25/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	904	1	904	1	0.00
25/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	950	1	950	1	0.00
25/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	860	1	860	1	0.00
25/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	854	1	854	1	0.00
25/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	812	1	812	1	0.00
25/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	898	1	898	1	0.00
25/04/2017	2044 On 03-August-17			Bond Future	9.72	91.4725	9.7170	91.4725	17,110.00
25/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2717	3	2717	3	0.00
25/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2636	3	2636	3	0.00
25/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2676	3	2676	3	0.00
25/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3488	3	3488	3	0.00
25/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3440	3	3440	3	0.00
25/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3392	3	3392	3	0.00
25/04/2017	2044 On 02-November-17			Bond Future	9.76	93.2516	9.7621	93.2516	0.00
25/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3869	4	3869	4	0.00
25/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3951	4	3951	4	0.00
25/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3910	4	3910	4	0.00
25/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4713	5	4713	5	0.00
25/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4666	4	4666	4	0.00
25/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4760	5	4760	5	0.00
25/04/2017	2044 On 01-February-18			Bond Future	9.80	90.7319	9.8042	90.7319	0.00
25/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5453	6	5453	6	0.00
25/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5497	6	5497	6	0.00
25/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5541	6	5541	6	0.00
25/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4682	4	4682	4	0.00
25/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4642	4	4642	4	0.00
25/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4723	5	4723	5	0.00
25/04/2017	2046 On 04-May-17			Bond Future	127.78	127.7270	127.7750	127.7270	19,136.00
25/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10565	11	10565	11	0.00
25/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10555	11	10555	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
25/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10545	11	10545	11	0.00
25/04/2017	2046 On 03-August-17			Bond Future	130.23	130.1820	130.2305	130.1820	22,540.00
25/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	10959	11	10959	11	0.00
25/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	10939	11	10939	11	0.00
25/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	10949	11	10949	11	0.00
25/04/2017	2046 On 02-November-17			Bond Future	131.21	131.1615	131.2091	131.1615	0.00
25/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5101	5	5101	5	0.00
25/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5091	5	5091	5	0.00
25/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5111	5	5111	5	0.00
25/04/2017	2046 On 01-February-18			Bond Future	133.86	133.8092	133.8578	133.8092	0.00
25/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	938	1	938	1	0.00
25/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	958	1	958	1	0.00
25/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	948	1	948	1	0.00
25/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 04-May-17			Bond Future	136.85	136.7998	136.8518	136.7998	4,750.00
25/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	10988	11	10988	11	0.00
25/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	10998	11	10998	11	0.00
25/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	10978	11	10978	11	0.00
25/04/2017	2050 On 03-August-17			Bond Future	137.82	137.7677	137.8200	137.7677	24,401.00
25/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11400	11	11400	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
25/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11420	11	11420	11	0.00
25/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11410	11	11410	11	0.00
25/04/2017	2050 On 02-November-17			Bond Future	140.53	140.4803	140.5315	140.4803	0.00
25/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4119	4	4119	4	0.00
25/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4129	4	4129	4	0.00
25/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4139	4	4139	4	0.00
25/04/2017	2050 On 01-February-18			Bond Future	141.68	141.6237	141.6761	141.6237	0.00
25/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	1426	1	1426	1	0.00
25/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	1436	1	1436	1	0.00
25/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	1446	1	1446	1	0.00
25/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
25/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
25/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	AL37 On 04-May-17			Index Future	533.41	534.0890	533.4070	534.0890	1.00
25/04/2017	AL37 On 03-August-17			Index Future	543.56	544.2580	543.5610	544.2580	0.00
25/04/2017	AL37 On 02-November-17			Index Future	554.13	554.8420	554.1250	554.8420	0.00
25/04/2017	AL37 On 01-February-18			Index Future	565.19	565.9140	565.1900	565.9140	0.00
25/04/2017	AL7T On 04-May-17			Index Future	613.59	615.4260	613.5910	615.4260	0.00
25/04/2017	AL7T On 03-August-17			Index Future	625.27	627.1430	625.2720	627.1430	0.00
25/04/2017	AL7T On 02-November-17			Index Future	637.42	639.3400	637.4240	639.3400	0.00
25/04/2017	AL7T On 01-February-18			Index Future	650.15	652.0970	650.1510	652.0970	0.00
25/04/2017	ALBI On 04-May-17			Index Future	555.42	557.3650	555.4150	557.3650	414.00
25/04/2017	ALBI On 03-August-17			Index Future	565.99	567.9770	565.9890	567.9770	227.00
25/04/2017	ALBI On 02-November-17			Index Future	576.99	579.0230	576.9880	579.0230	0.00
25/04/2017	ALBI On 01-February-18			Index Future	588.51	590.5770	588.5090	590.5770	0.00
25/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	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
25/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2017	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
25/04/2017	EL28 On 04-May-17			Bond Future	127.08	127.0186	127.0757	127.0186	0.00
25/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	10824	11	10824	11	0.00
25/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	10834	11	10834	11	0.00
25/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	10844	11	10844	11	0.00
25/04/2017	EL28 On 03-August-17			Bond Future	129.52	129.4600	129.5178	129.4600	0.00
25/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5652	6	5652	6	0.00
25/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5642	6	5642	6	0.00
25/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5662	6	5662	6	0.00
25/04/2017	EL28 On 02-November-17			Bond Future	130.32	130.2649	130.3219	130.2649	0.00
25/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3548	4	3548	4	0.00
25/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3568	4	3568	4	0.00
25/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3558	4	3558	4	0.00
25/04/2017	EL28 On 01-February-18			Bond Future	132.95	132.8946	132.9527	132.8946	0.00
25/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	653	1	653	1	0.00
25/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	643	1	643	1	0.00
25/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	663	1	663	1	0.00
25/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
25/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 04-May-17			Bond Future	10.58	77.6985	10.5766	77.6985	0.00
25/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	168	0	168	0	0.00
25/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	231	0	231	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
25/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	105	0	105	0	0.00
25/04/2017	ES33 On 03-August-17			Bond Future	10.66	79.1779	10.6607	79.1779	9,466.00
25/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	818	1	818	1	0.00
25/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	755	0	755	0	0.00
25/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	692	0	692	0	0.00
25/04/2017	ES33 On 02-November-17			Bond Future	10.75	76.9253	10.7458	76.9253	0.00
25/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	467	0	467	0	0.00
25/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	405	0	405	0	0.00
25/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	528	0	528	0	0.00
25/04/2017	ES33 On 01-February-18			Bond Future	10.83	78.4607	10.8303	78.4607	0.00
25/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	956	1	956	1	0.00
25/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1015	1	1015	1	0.00
25/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1074	1	1074	1	0.00
25/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
25/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
25/04/2017	ES42 On 04-May-17			Bond Future	10.80	81.0265	10.7967	81.0265	820.00
25/04/2017	ES42 On 03-August-17			Bond Future	10.88	82.5693	10.8816	82.5693	7,957.00
25/04/2017	ES42 On 02-November-17			Bond Future	10.97	79.9133	10.9667	79.9133	0.00
25/04/2017	ES42 On 01-February-18			Bond Future	11.05	81.5084	11.0484	81.5084	0.00
25/04/2017	GOVI On 04-May-17			GOVI	553.75	555.6820	553.7530	555.6820	87.00
25/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2915530	293	2915530	293	0.00
25/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2915630	293	2915630	293	0.00
25/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2915730	294	2915730	294	0.00
25/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 03-August-17			GOVI	564.30	566.2620	564.2950	566.2620	389.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	31850	5	31850	5	0.00
25/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	31950	5	31950	5	0.00
25/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	32050	5	32050	5	0.00
25/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 02-November-17			GOVI	575.26	577.2740	575.2620	577.2740	0.00
25/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	28220	5	28220	5	0.00
25/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	28120	5	28120	5	0.00
25/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	28020	5	28020	5	0.00
25/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 01-February-18			GOVI	586.75	588.7930	586.7480	588.7930	0.00
25/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	57180	8	57180	8	0.00
25/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	57080	8	57080	8	0.00
25/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	57280	8	57280	8	0.00
25/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
25/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
25/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2017	IGOV On 04-May-17			Index Future	247.65	247.7610	247.6450	247.7610	448.00
25/04/2017	IGOV On 03-August-17			Index Future	252.41	252.5230	252.4050	252.5230	772.00
25/04/2017	IGOV On 02-November-17			Index Future	257.37	257.4940	257.3710	257.4940	0.00
25/04/2017	IGOV On 01-February-18			Index Future	262.57	262.6920	262.5660	262.6920	0.00
25/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
25/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
25/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
25/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
25/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.5995	99.6017	99.5995	0.00
25/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.79	99.7860	99.7899	99.7860	0.00
25/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7313	99.7376	99.7313	0.00
25/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9126	99.9220	99.9126	0.00
25/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.82	99.8156	99.8195	99.8156	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
25/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0123	99.0186	99.0123	0.00
25/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.6037	98.6128	98.6037	0.00
25/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.57	98.5584	98.5733	98.5584	0.00
25/04/2017	IS02 On 21-December-18			Interest Rate Swap	98.99	98.9700	98.9900	98.9700	0.00
25/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.42	99.3930	99.4209	99.3930	0.00
25/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.86	99.8218	99.8617	99.8218	0.00
25/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.78	96.6621	96.7811	96.6621	0.00
25/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.07	95.9380	96.0718	95.9380	0.00
25/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.33	95.1811	95.3291	95.1811	0.00
25/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.56	95.3955	95.5567	95.3955	0.00
25/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.78	97.6116	97.7833	97.6116	51.00
25/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.96	97.7772	97.9604	97.7772	0.00
25/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.18	98.9860	99.1837	98.9860	0.00
25/04/2017	IS10 On 17-December-25			Interest Rate Swap	96.13	95.8304	96.1266	95.8304	0.00
25/04/2017	IS10 On 16-March-26			Interest Rate Swap	93.16	92.8495	93.1615	92.8495	0.00
25/04/2017	IS10 On 15-June-26			Interest Rate Swap	91.93	91.5981	91.9276	91.5981	0.00
25/04/2017	IS10 On 21-September-26			Interest Rate Swap	94.07	93.7231	94.0703	93.7231	0.00
25/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.82	97.4569	97.8180	97.4569	0.00
25/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.42	96.0371	96.4182	96.0371	0.00
25/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.46	98.0727	98.4641	98.0727	0.00
25/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6300	7.3200	92.6300	0.00
25/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.6000	7.2600	92.6000	0.00
25/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.5900	7.2100	92.5900	0.00
25/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.5800	7.1900	92.5800	0.00
25/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.5800	7.1500	92.5800	0.00
25/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.5800	7.1300	92.5800	0.00
25/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.5500	7.0800	92.5500	0.00
25/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.5300	7.0700	92.5300	0.00
25/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.5300	7.0900	92.5300	0.00
25/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.5100	7.1200	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
25/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.4500	7.1700	92.4500	0.00
25/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.4400	7.2200	92.4400	0.00
25/04/2017	R023 On 04-May-17			Bond Future	8.09	100.0498	8.0920	100.0498	14,057.00
25/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2224	2	2224	2	0.00
25/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2311	2	2311	2	0.00
25/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2267	2	2267	2	0.00
25/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	3	0	3	0	0.00
25/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	3	0	3	0	0.00
25/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	2	0	2	0	0.00
25/04/2017	R023 On 03-August-17			Bond Future	8.11	101.9549	8.1098	101.9549	6,603.00
25/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2531	3	2531	3	0.00
25/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2595	3	2595	3	0.00
25/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2563	3	2563	3	0.00
25/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	505	0	505	0	0.00
25/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	494	0	494	0	0.00
25/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	484	0	484	0	0.00
25/04/2017	R023 On 02-November-17			Bond Future	8.13	100.0065	8.1254	100.0065	0.00
25/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2631	3	2631	3	0.00
25/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2659	3	2659	3	0.00
25/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2687	3	2687	3	0.00
25/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	811	1	811	1	0.00
25/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	798	1	798	1	0.00
25/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	823	1	823	1	0.00
25/04/2017	R023 On 01-February-18			Bond Future	8.13	102.0024	8.1317	102.0024	0.00
25/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2327	2	2327	2	0.00
25/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2350	2	2350	2	0.00
25/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2304	2	2304	2	0.00
25/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1569	2	1569	2	0.00
25/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1552	1	1552	1	0.00
25/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1586	2	1586	2	0.00
25/04/2017	R035 On 04-May-17			Bond Future	9.45	97.1167	9.4540	97.1167	8,780.00
25/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	622	1	622	1	0.00
25/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	784	1	784	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
25/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	703	1	703	1	0.00
25/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 03-August-17			Bond Future	9.50	98.9659	9.5023	98.9659	0.00
25/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	143	1	143	1	0.00
25/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	62	0	62	0	0.00
25/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	19	0	19	0	0.00
25/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 02-November-17			Bond Future	9.55	96.3887	9.5505	96.3887	0.00
25/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	396	1	396	1	0.00
25/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	476	1	476	1	0.00
25/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	316	1	316	1	0.00
25/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 01-February-18			Bond Future	9.60	98.3125	9.5959	98.3125	0.00
25/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	1056	1	1056	1	0.00
25/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	1212	2	1212	2	0.00
25/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	1134	2	1134	2	0.00
25/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R186 On 04-May-17			Bond Future	8.67	116.0764	8.6736	116.0764	91,793.00
25/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3577	4	3577	4	0.00
25/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	107	0	107	0	500.00
25/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1676	2	1676	2	0.00
25/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1972	2	1972	2	0.00
25/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	700	1	700	1	500.00
25/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1734	2	1734	2	0.00
25/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	2156	2	2156	2	0.00
25/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1619	2	1619	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
25/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1912	2	1912	2	0.00
25/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	5	0	5	0	5,209.00
25/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	58	0	58	0	0.00
25/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	132	0	132	0	0.00
25/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	85	0	85	0	500.00
25/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	77	0	77	0	5,209.00
25/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	517	0	517	0	0.00
25/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	111	0	111	0	0.00
25/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	1742	1	1742	1	0.00
25/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	121	0	121	0	0.00
25/04/2017	R186 On 03-August-17			Bond Future	8.71	112.9839	8.7128	112.9839	39,724.00
25/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5637	6	5637	6	0.00
25/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4849	5	4849	5	0.00
25/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2806	3	2806	3	0.00
25/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2887	3	2887	3	0.00
25/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2568	3	2568	3	0.00
25/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2846	3	2846	3	0.00
25/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	636	1	636	1	750.00
25/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	463	0	463	0	6,500.00
25/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1478	1	1478	1	0.00
25/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1426	1	1426	1	0.00
25/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1643	2	1643	2	750.00
25/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1452	1	1452	1	0.00
25/04/2017	R186 On 02-November-17			Bond Future	8.75	115.1813	8.7467	115.1813	4.00
25/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3362	4	3362	4	0.00
25/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3398	4	3398	4	0.00
25/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3435	4	3435	4	0.00
25/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2452	2	2452	2	0.00
25/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2423	2	2423	2	0.00
25/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2481	2	2481	2	0.00
25/04/2017	R186 On 01-February-18			Bond Future	8.77	112.1761	8.7744	112.1761	0.00
25/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	4069	4	4069	4	0.00
25/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	4141	4	4141	4	0.00
25/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	4105	4	4105	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
25/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	2872	3	2872	3	0.00
25/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2844	3	2844	3	0.00
25/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2816	3	2816	3	0.00
25/04/2017	R197 On 04-May-17			Bond Future	298.20	298.5907	298.2044	298.5907	113.00
25/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10386	10	10386	10	0.00
25/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10396	10	10396	10	0.00
25/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10376	10	10376	10	0.00
25/04/2017	R197 On 03-August-17			Bond Future	297.04	297.4379	297.0429	297.4379	2,350.00
25/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11007	11	11007	11	0.00
25/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11017	11	11017	11	0.00
25/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11027	11	11027	11	0.00
25/04/2017	R197 On 02-November-17			Bond Future	302.89	303.2938	302.8866	303.2938	0.00
25/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2273	2	2273	2	0.00
25/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2283	2	2283	2	0.00
25/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2263	2	2263	2	0.00
25/04/2017	R197 On 01-February-18			Bond Future	301.95	302.3615	301.9459	302.3615	0.00
25/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	276	1	276	1	0.00
25/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	266	1	266	1	0.00
25/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	286	1	286	1	0.00
25/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 04-May-17			Bond Future	243.80	243.7086	243.8001	243.7086	24,283.00
25/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
25/04/2017	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
25/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	12910	13	12910	13	0.00
25/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	12920	13	12920	13	0.00
25/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	12930	13	12930	13	0.00
25/04/2017	R202 On 03-August-17			Bond Future	244.82	244.7324	244.8244	244.7324	25,763.00
25/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13536	14	13536	14	0.00
25/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	13546	14	13546	14	0.00
25/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13526	14	13526	14	0.00
25/04/2017	R202 On 02-November-17			Bond Future	249.64	249.5507	249.6409	249.5507	0.00
25/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4249	4	4249	4	0.00
25/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4269	4	4269	4	0.00
25/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4259	4	4259	4	0.00
25/04/2017	R202 On 01-February-18			Bond Future	250.93	250.8409	250.9328	250.8409	0.00
25/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1873	2	1873	2	0.00
25/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1863	2	1863	2	0.00
25/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1853	2	1853	2	0.00
25/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4582	7.4632	101.4582	27,749.00
25/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	190	0	190	0	0.00
25/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	187	0	187	0	0.00
25/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	194	0	194	0	0.00
25/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
25/04/2017	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
25/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
25/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
25/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
25/04/2017	R204 On 04-May-17			Bond Future	7.45	103.8985	7.4492	103.8985	27,172.00
25/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	677	1	677	1	0.00
25/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	707	1	707	1	0.00
25/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	692	1	692	1	0.00
25/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R204 On 03-August-17			Bond Future	7.40	101.8367	7.3993	101.8367	9,540.00
25/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	564	1	564	1	0.00
25/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	574	1	574	1	0.00
25/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	584	1	584	1	0.00
25/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	114	0	114	0	0.00
25/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	111	0	111	0	0.00
25/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	108	0	108	0	0.00
25/04/2017	R204 On 02-November-17			Bond Future	7.28	103.8173	7.2840	103.8173	0.00
25/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	603	1	603	1	0.00
25/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	586	1	586	1	0.00
25/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	595	1	595	1	0.00
25/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	103	0	103	0	0.00
25/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	100	0	100	0	0.00
25/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	98	0	98	0	0.00
25/04/2017	R204 On 01-February-18			Bond Future	7.04	101.8481	7.0444	101.8481	0.00
25/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	414	0	414	0	0.00
25/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	425	0	425	0	0.00
25/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	419	0	419	0	0.00
25/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	239	0	239	0	0.00
25/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	236	0	236	0	0.00
25/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	242	0	242	0	0.00
25/04/2017	R207 On 04-May-17			Bond Future	7.53	101.6447	7.5305	101.6447	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
25/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1579	2	1579	2	0.00
25/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1626	2	1626	2	0.00
25/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1603	2	1603	2	0.00
25/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R207 On 03-August-17			Bond Future	7.51	99.9369	7.5141	99.9369	2,101.00
25/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1536	2	1536	2	51.00
25/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1946	2	1946	2	0.00
25/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1926	2	1926	2	0.00
25/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1966	2	1966	2	0.00
25/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	38	0	38	0	0.00
25/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	36	0	36	0	0.00
25/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	76	0	76	0	0.00
25/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	37	0	37	0	0.00
25/04/2017	R207 On 02-November-17			Bond Future	7.46	101.8806	7.4623	101.8806	0.00
25/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1324	1	1324	1	0.00
25/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1355	1	1355	1	0.00
25/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1339	1	1339	1	0.00
25/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	203	0	203	0	0.00
25/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	199	0	199	0	0.00
25/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	207	0	207	0	0.00
25/04/2017	R207 On 01-February-18			Bond Future	7.37	100.2714	7.3704	100.2714	0.00
25/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	927	1	927	1	0.00
25/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	938	1	938	1	0.00
25/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	949	1	949	1	0.00
25/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	514	0	514	0	0.00
25/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	521	1	521	1	0.00
25/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	507	0	507	0	0.00
25/04/2017	R208 On 04-May-17			Bond Future	7.70	97.6586	7.6958	97.6586	19,014.00
25/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2160	2	2160	2	0.00
25/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2223	2	2223	2	0.00
25/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2192	2	2192	2	0.00
25/04/2017	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
25/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R208 On 03-August-17			Bond Future	7.69	99.5182	7.6932	99.5182	4,716.00
25/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	2027	2	2027	2	0.00
25/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2077	2	2077	2	0.00
25/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	2052	2	2052	2	0.00
25/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	175	0	175	0	0.00
25/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	179	0	179	0	0.00
25/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	184	0	184	0	0.00
25/04/2017	R208 On 02-November-17			Bond Future	7.68	98.0512	7.6782	98.0512	0.00
25/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1833	2	1833	2	0.00
25/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1875	2	1875	2	0.00
25/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1854	2	1854	2	0.00
25/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	387	0	387	0	0.00
25/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	380	0	380	0	0.00
25/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	395	0	395	0	0.00
25/04/2017	R208 On 01-February-18			Bond Future	7.64	100.0082	7.6437	100.0082	0.00
25/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1451	2	1451	2	0.00
25/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1419	1	1419	1	0.00
25/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1435	1	1435	1	0.00
25/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	915	1	915	1	0.00
25/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	905	1	905	1	0.00
25/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	894	1	894	1	0.00
25/04/2017	R209 On 04-May-17			Bond Future	9.42	73.2206	9.4236	73.2206	56,293.00
25/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	9	0	9	0	1,130.00
25/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1571	2	1571	2	0.00
25/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	778	1	778	1	0.00
25/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	857	1	857	1	0.00
25/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	373	1	373	1	0.00
25/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	817	1	817	1	0.00
25/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	173	0	173	0	1,130.00
25/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3523	3	3523	3	0.00
25/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	529	0	529	0	0.00
25/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1021	1	1021	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
25/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	499	0	499	0	0.00
25/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	471	0	471	0	0.00
25/04/2017	R209 On 03-August-17			Bond Future	9.47	74.6148	9.4677	74.6148	10,835.00
25/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	2150	2	2150	2	0.00
25/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	2116	2	2116	2	0.00
25/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2183	2	2183	2	0.00
25/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2338	2	2338	2	0.00
25/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2303	2	2303	2	0.00
25/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2374	2	2374	2	0.00
25/04/2017	R209 On 02-November-17			Bond Future	9.51	72.9155	9.5096	72.9155	476.00
25/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4941	5	4941	5	0.00
25/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3177	3	3177	3	0.00
25/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	3109	3	3109	3	0.00
25/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	518	1	518	1	2,800.00
25/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1625	2	1625	2	4,100.00
25/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7646	8	7646	8	0.00
25/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	3143	3	3143	3	0.00
25/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1741	2	1741	2	3,360.00
25/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5191	5	5191	5	0.00
25/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	816	1	816	1	1,300.00
25/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	2972	3	2972	3	0.00
25/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3039	3	3039	3	0.00
25/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9425	9	9425	9	0.00
25/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3005	3	3005	3	0.00
25/04/2017	R209 On 01-February-18			Bond Future	9.55	74.3709	9.5477	74.3709	0.00
25/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4374	5	4374	5	0.00
25/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4445	5	4445	5	0.00
25/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4409	5	4409	5	0.00
25/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3299	3	3299	3	0.00
25/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3239	3	3239	3	0.00
25/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3269	3	3269	3	0.00
25/04/2017	R210 On 04-May-17			Bond Future	184.60	184.5272	184.5958	184.5272	1,503.00
25/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
25/04/2017	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
25/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	7714	8	7714	8	0.00
25/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	7734	8	7734	8	0.00
25/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	7724	8	7724	8	0.00
25/04/2017	R210 On 03-August-17			Bond Future	188.14	188.0740	188.1432	188.0740	195.00
25/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8147	8	8147	8	0.00
25/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8157	8	8157	8	0.00
25/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8137	8	8137	8	0.00
25/04/2017	R210 On 02-November-17			Bond Future	189.44	189.3763	189.4443	189.3763	0.00
25/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	2636	3	2636	3	0.00
25/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	2626	3	2626	3	0.00
25/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	2646	3	2646	3	0.00
25/04/2017	R210 On 01-February-18			Bond Future	193.27	193.1993	193.2684	193.1993	0.00
25/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	888	1	888	1	0.00
25/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	898	1	898	1	0.00
25/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	908	1	908	1	0.00
25/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 04-May-17			Bond Future	148.54	148.4810	148.5354	148.4810	3,268.00
25/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3705	4	3705	4	0.00
25/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3695	4	3695	4	0.00
25/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3715	4	3715	4	0.00
25/04/2017	R212 On 03-August-17			Bond Future	149.36	149.3078	149.3626	149.3078	3,858.00
25/04/2017	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
25/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	3977	4	3977	4	0.00
25/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	3997	4	3997	4	0.00
25/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	3987	4	3987	4	0.00
25/04/2017	R212 On 02-November-17			Bond Future	152.30	152.2474	152.3011	152.2474	0.00
25/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	99	0	99	0	0.00
25/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	109	0	109	0	0.00
25/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	119	0	119	0	0.00
25/04/2017	R212 On 01-February-18			Bond Future	153.32	153.2607	153.3153	153.2607	0.00
25/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1375	1	1375	1	0.00
25/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1385	1	1385	1	0.00
25/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1395	1	1395	1	0.00
25/04/2017	R213 On 04-May-17			Bond Future	9.14	85.0210	9.1435	85.0210	44,151.00
25/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1666	2	1666	2	0.00
25/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1611	2	1611	2	0.00
25/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1556	2	1556	2	0.00
25/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	148	0	148	0	0.00
25/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	137	0	137	0	0.00
25/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	160	0	160	0	0.00
25/04/2017	R213 On 03-August-17			Bond Future	9.19	86.6399	9.1850	86.6399	2,341.00
25/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2682	3	2682	3	0.00
25/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2720	3	2720	3	0.00
25/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2758	3	2758	3	0.00
25/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1682	2	1682	2	0.00
25/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1654	2	1654	2	0.00
25/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1710	2	1710	2	0.00
25/04/2017	R213 On 02-November-17			Bond Future	9.23	84.7741	9.2263	84.7741	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
25/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3406	4	3406	4	0.00
25/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3334	4	3334	4	0.00
25/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3370	4	3370	4	0.00
25/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2580	2	2580	2	0.00
25/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2550	2	2550	2	0.00
25/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2521	2	2521	2	0.00
25/04/2017	R213 On 01-February-18			Bond Future	9.26	86.4660	9.2642	86.4660	0.00
25/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4219	4	4219	4	0.00
25/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	4184	4	4184	4	0.00
25/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	4149	4	4149	4	0.00
25/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3165	3	3165	3	0.00
25/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3136	3	3136	3	0.00
25/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3195	3	3195	3	0.00
25/04/2017	R214 On 04-May-17			Bond Future	9.57	72.9565	9.5737	72.9565	35,332.00
25/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	633	1	633	1	0.00
25/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	703	1	703	1	0.00
25/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	668	1	668	1	0.00
25/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	730	1	730	1	0.00
25/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	694	1	694	1	0.00
25/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	658	1	658	1	0.00
25/04/2017	R214 On 03-August-17			Bond Future	9.62	74.3456	9.6184	74.3456	2,797.00
25/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1999	2	1999	2	0.00
25/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	2031	2	2031	2	0.00
25/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	2063	2	2063	2	0.00
25/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2731	3	2731	3	0.00
25/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2691	3	2691	3	0.00
25/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2770	3	2770	3	0.00
25/04/2017	R214 On 02-November-17			Bond Future	9.66	72.4944	9.6628	72.4944	0.00
25/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2929	3	2929	3	0.00
25/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2996	3	2996	3	0.00
25/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2962	3	2962	3	0.00
25/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3512	3	3512	3	0.00
25/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3437	3	3437	3	0.00
25/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3475	3	3475	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
25/04/2017	R214 On 01-February-18			Bond Future	9.70	73.9412	9.7046	73.9412	0.00
25/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4424	5	4424	5	0.00
25/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4388	5	4388	5	0.00
25/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4460	5	4460	5	0.00
25/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3593	3	3593	3	0.00
25/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3561	3	3561	3	0.00
25/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3529	3	3529	3	0.00
25/04/2017	R248 On 04-May-17			Bond Future	9.65	93.2709	9.6538	93.2709	76,763.00
25/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	978	1	978	1	0.00
25/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	931	1	931	1	0.00
25/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	886	1	886	1	0.00
25/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	876	1	876	1	0.00
25/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	921	1	921	1	0.00
25/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	832	1	832	1	0.00
25/04/2017	R248 On 03-August-17			Bond Future	9.70	95.0469	9.7009	95.0469	41,589.00
25/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2568	3	2568	3	0.00
25/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2608	3	2608	3	0.00
25/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2529	3	2529	3	0.00
25/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3753	4	3753	4	0.00
25/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3701	3	3701	3	0.00
25/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3804	4	3804	4	0.00
25/04/2017	R248 On 02-November-17			Bond Future	9.75	92.4568	9.7477	92.4568	0.00
25/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3742	4	3742	4	0.00
25/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3784	4	3784	4	0.00
25/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3826	4	3826	4	0.00
25/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4706	4	4706	4	0.00
25/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4657	4	4657	4	0.00
25/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4609	4	4609	4	0.00
25/04/2017	R248 On 01-February-18			Bond Future	9.79	94.3022	9.7920	94.3022	0.00
25/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5647	6	5647	6	0.00
25/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5692	6	5692	6	0.00
25/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5737	6	5737	6	0.00
25/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4752	5	4752	5	0.00
25/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4711	4	4711	4	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
25/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4793	5	4793	5	0.00

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