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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
18/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	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
18/04/2017	2025 On 04-May-17			Bond Future	127.81	127.8031	127.8095	127.8031	3,234.00
18/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4761	5	4761	5	0.00
18/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4751	5	4751	5	0.00
18/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4771	5	4771	5	0.00
18/04/2017	2025 On 03-August-17			Bond Future	128.93	128.9288	128.9347	128.9288	0.00
18/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5025	5	5025	5	0.00
18/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5045	5	5045	5	0.00
18/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5035	5	5035	5	0.00
18/04/2017	2025 On 02-November-17			Bond Future	131.48	131.4766	131.4787	131.4766	0.00
18/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1491	1	1491	1	0.00
18/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1501	2	1501	2	0.00
18/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1481	1	1481	1	0.00
18/04/2017	2025 On 01-February-18			Bond Future	134.09	134.0867	134.0875	134.0867	0.00
18/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	208	0	208	0	0.00
18/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	188	0	188	0	0.00
18/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	198	0	198	0	0.00
18/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2029 On 04-May-17			Bond Future	99.56	99.5531	99.5580	99.5531	1,772.00
18/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1112	1	1112	1	0.00
18/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1092	1	1092	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
18/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1102	1	1102	1	0.00
18/04/2017	2029 On 01-February-18			Bond Future	104.53	104.5301	104.5307	104.5301	0.00
18/04/2017	2030 On 04-May-17			Bond Future	9.29	93.0664	9.2865	93.0664	31,709.00
18/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	368	1	368	1	0.00
18/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	299	1	299	1	0.00
18/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	231	1	231	1	0.00
18/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 03-August-17			Bond Future	9.34	90.8342	9.3406	90.8342	3,410.00
18/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	64	0	64	0	0.00
18/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	4	0	4	0	0.00
18/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	72	0	72	0	0.00
18/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 02-November-17			Bond Future	9.39	92.6080	9.3855	92.6080	0.00
18/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	238	0	238	0	0.00
18/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	305	0	305	0	0.00
18/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	171	0	171	0	0.00
18/04/2017	2030 On 01-February-18			Bond Future	9.43	90.4489	9.4277	90.4489	0.00
18/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	249	0	249	0	0.00
18/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	315	0	315	0	0.00
18/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	381	0	381	0	0.00
18/04/2017	2032 On 04-May-17			Bond Future	9.46	91.7729	9.4560	91.7729	22,637.00
18/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	950	1	950	1	0.00
18/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	913	1	913	1	0.00
18/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	877	1	877	1	0.00

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18/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	957	1	957	1	0.00
18/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	920	1	920	1	0.00
18/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	995	1	995	1	0.00
18/04/2017	2032 On 03-August-17			Bond Future	9.51	93.5227	9.5083	93.5227	0.00
18/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2258	3	2258	3	0.00
18/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2224	3	2224	3	0.00
18/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2292	3	2292	3	0.00
18/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2717	3	2717	3	0.00
18/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2795	3	2795	3	0.00
18/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2756	3	2756	3	0.00
18/04/2017	2032 On 02-November-17			Bond Future	9.56	91.1903	9.5582	91.1903	0.00
18/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3054	3	3054	3	0.00
18/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3089	3	3089	3	0.00
18/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3123	3	3123	3	0.00
18/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3579	3	3579	3	0.00
18/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3617	3	3617	3	0.00
18/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3542	3	3542	3	0.00
18/04/2017	2032 On 01-February-18			Bond Future	9.61	93.0083	9.6052	93.0083	0.00
18/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	321	0	321	0	0.00
18/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	250	0	250	0	0.00
18/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	392	0	392	0	0.00
18/04/2017	2033 On 04-May-17			Bond Future	105.16	104.7332	105.1643	104.7332	5,704.00
18/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5676	6	5676	6	0.00
18/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5666	6	5666	6	0.00
18/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5686	6	5686	6	0.00
18/04/2017	2033 On 03-August-17			Bond Future	107.19	106.7492	107.1880	106.7492	430.00
18/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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18/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5932	6	5932	6	0.00
18/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5942	6	5942	6	0.00
18/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5952	6	5952	6	0.00
18/04/2017	2033 On 02-November-17			Bond Future	108.22	107.7775	108.2217	107.7775	0.00
18/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1858	2	1858	2	0.00
18/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1868	2	1868	2	0.00
18/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1848	2	1848	2	0.00
18/04/2017	2033 On 01-February-18			Bond Future	110.40	109.9528	110.4050	109.9528	0.00
18/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	765	0	765	0	0.00
18/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	745	0	745	0	0.00
18/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	755	0	755	0	0.00
18/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2037 On 04-May-17			Bond Future	9.70	92.2375	9.7020	92.2375	54,902.00
18/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	665	1	665	1	0.00
18/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	636	1	636	1	0.00
18/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	695	1	695	1	0.00
18/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	1620	2	1620	2	0.00
18/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	1568	1	1568	1	0.00
18/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	1517	1	1517	1	0.00
18/04/2017	2037 On 03-August-17			Bond Future	9.76	89.7390	9.7597	89.7390	160.00
18/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2168	2	2168	2	0.00
18/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2134	2	2134	2	0.00
18/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2101	2	2101	2	0.00
18/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3701	4	3701	4	0.00
18/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	3654	3	3654	3	0.00
18/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3606	3	3606	3	0.00
18/04/2017	2037 On 02-November-17			Bond Future	9.81	91.4915	9.8091	91.4915	0.00
18/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3359	4	3359	4	0.00

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18/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3323	4	3323	4	0.00
18/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3395	4	3395	4	0.00
18/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4538	4	4538	4	0.00
18/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4494	4	4494	4	0.00
18/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4582	4	4582	4	0.00
18/04/2017	2037 On 01-February-18			Bond Future	9.86	89.0598	9.8565	89.0598	0.00
18/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	283	0	283	0	0.00
18/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	205	0	205	0	0.00
18/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	361	0	361	0	0.00
18/04/2017	2038 On 04-May-17			Bond Future	131.10	131.0977	131.1040	131.0977	20,616.00
18/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8676	9	8676	9	0.00
18/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8686	9	8686	9	0.00
18/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8666	9	8666	9	0.00
18/04/2017	2038 On 03-August-17			Bond Future	132.13	132.1201	132.1259	132.1201	201.00
18/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9044	9	9044	9	0.00
18/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9034	9	9034	9	0.00
18/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9054	9	9054	9	0.00
18/04/2017	2038 On 02-November-17			Bond Future	134.73	134.7310	134.7328	134.7310	0.00
18/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	2067	2	2067	2	0.00
18/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	2087	2	2087	2	0.00
18/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	2077	2	2077	2	0.00
18/04/2017	2038 On 01-February-18			Bond Future	137.40	137.4013	137.4019	137.4013	0.00

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18/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	472	0	472	0	0.00
18/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	462	0	462	0	0.00
18/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	452	0	452	0	0.00
18/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2040 On 04-May-17			Bond Future	9.77	96.0124	9.7721	96.0124	11,300.00
18/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	668	1	668	1	0.00
18/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	639	1	639	1	0.00
18/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	610	1	610	1	0.00
18/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	1866	2	1866	2	0.00
18/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	1924	2	1924	2	0.00
18/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	1808	2	1808	2	0.00
18/04/2017	2040 On 03-August-17			Bond Future	9.83	93.3355	9.8301	93.3355	0.00
18/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2229	3	2229	3	0.00
18/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2265	3	2265	3	0.00
18/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2300	3	2300	3	0.00
18/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4067	4	4067	4	0.00
18/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4016	4	4016	4	0.00
18/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4119	4	4119	4	0.00
18/04/2017	2040 On 02-November-17			Bond Future	9.88	95.1582	9.8800	95.1582	0.00
18/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3411	4	3411	4	0.00
18/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3374	4	3374	4	0.00
18/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3448	4	3448	4	0.00
18/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5231	5	5231	5	0.00
18/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5281	5	5281	5	0.00
18/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5330	5	5330	5	0.00
18/04/2017	2040 On 01-February-18			Bond Future	9.93	92.5493	9.9279	92.5493	0.00
18/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	481	0	481	0	0.00
18/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	398	0	398	0	0.00
18/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	314	0	314	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
18/04/2017	2044 On 04-May-17			Bond Future	9.80	93.0492	9.8018	93.0492	23,891.00
18/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	680	1	680	1	0.00
18/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	711	1	711	1	0.00
18/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	650	1	650	1	0.00
18/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	1828	2	1828	2	0.00
18/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	1771	2	1771	2	0.00
18/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1886	2	1886	2	0.00
18/04/2017	2044 On 03-August-17			Bond Future	9.86	90.4410	9.8583	90.4410	0.00
18/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2272	3	2272	3	0.00
18/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2202	3	2202	3	0.00
18/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2237	3	2237	3	0.00
18/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4272	4	4272	4	0.00
18/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4218	4	4218	4	0.00
18/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4165	4	4165	4	0.00
18/04/2017	2044 On 02-November-17			Bond Future	9.91	92.2073	9.9068	92.2073	0.00
18/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3371	4	3371	4	0.00
18/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3445	4	3445	4	0.00
18/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3408	4	3408	4	0.00
18/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5446	5	5446	5	0.00
18/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5395	5	5395	5	0.00
18/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5497	5	5497	5	0.00
18/04/2017	2044 On 01-February-18			Bond Future	9.95	89.6646	9.9534	89.6646	0.00
18/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	449	0	449	0	0.00
18/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	365	0	365	0	0.00
18/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	533	0	533	0	0.00
18/04/2017	2046 On 04-May-17			Bond Future	127.68	126.6199	127.6778	126.6199	19,416.00
18/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10662	12	10662	12	0.00
18/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10652	12	10652	12	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
18/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10642	12	10642	12	0.00
18/04/2017	2046 On 03-August-17			Bond Future	130.13	129.0569	130.1347	129.0569	6,273.00
18/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11055	12	11055	12	0.00
18/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11035	12	11035	12	0.00
18/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11045	12	11045	12	0.00
18/04/2017	2046 On 02-November-17			Bond Future	131.11	130.0164	131.1116	130.0164	0.00
18/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5198	6	5198	6	0.00
18/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5188	6	5188	6	0.00
18/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5208	6	5208	6	0.00
18/04/2017	2046 On 01-February-18			Bond Future	133.76	132.6408	133.7566	132.6408	0.00
18/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	837	0	837	0	0.00
18/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	857	0	857	0	0.00
18/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	847	0	847	0	0.00
18/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 04-May-17			Bond Future	135.51	135.4993	135.5064	135.4993	22,203.00
18/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12334	12	12334	12	0.00
18/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12344	12	12344	12	0.00
18/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12324	12	12324	12	0.00
18/04/2017	2050 On 03-August-17			Bond Future	136.45	136.4423	136.4488	136.4423	3,504.00
18/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12771	13	12771	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12791	13	12791	13	0.00
18/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12781	13	12781	13	0.00
18/04/2017	2050 On 02-November-17			Bond Future	139.14	139.1388	139.1413	139.1388	0.00
18/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5509	6	5509	6	0.00
18/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5519	6	5519	6	0.00
18/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5529	6	5529	6	0.00
18/04/2017	2050 On 01-February-18			Bond Future	140.25	140.2460	140.2471	140.2460	0.00
18/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	7	0	7	0	0.00
18/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	17	0	17	0	0.00
18/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
18/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	3	0	3	0	0.00
18/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
18/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	AL37 On 04-May-17			Index Future	529.43	530.1660	529.4250	530.1660	1.00
18/04/2017	AL37 On 03-August-17			Index Future	539.51	540.2760	539.5140	540.2760	0.00
18/04/2017	AL37 On 02-November-17			Index Future	550.03	550.8260	550.0330	550.8260	0.00
18/04/2017	AL37 On 01-February-18			Index Future	561.00	561.8060	560.9970	561.8060	0.00
18/04/2017	AL7T On 04-May-17			Index Future	606.82	608.1780	606.8190	608.1780	0.00
18/04/2017	AL7T On 03-August-17			Index Future	618.38	619.7750	618.3830	619.7750	0.00
18/04/2017	AL7T On 02-November-17			Index Future	630.44	631.8780	630.4390	631.8780	0.00
18/04/2017	AL7T On 01-February-18			Index Future	643.01	644.4740	643.0070	644.4740	0.00
18/04/2017	ALBI On 04-May-17			Index Future	548.83	550.9670	548.8280	550.9670	595.00
18/04/2017	ALBI On 03-August-17			Index Future	559.29	561.4740	559.2870	561.4740	33.00
18/04/2017	ALBI On 02-November-17			Index Future	570.19	572.4370	570.1910	572.4370	0.00
18/04/2017	ALBI On 01-February-18			Index Future	581.56	583.8490	581.5580	583.8490	0.00
18/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	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
18/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2017	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
18/04/2017	EL28 On 04-May-17			Bond Future	126.71	126.7013	126.7102	126.7013	0.00
18/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11190	11	11190	11	0.00
18/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11200	11	11200	11	0.00
18/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11210	11	11210	11	0.00
18/04/2017	EL28 On 03-August-17			Bond Future	129.15	129.1402	129.1485	129.1402	0.00
18/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6022	6	6022	6	0.00
18/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6012	6	6012	6	0.00
18/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6032	6	6032	6	0.00
18/04/2017	EL28 On 02-November-17			Bond Future	129.94	129.9396	129.9442	129.9396	0.00
18/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3926	4	3926	4	0.00
18/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3946	4	3946	4	0.00
18/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3936	4	3936	4	0.00
18/04/2017	EL28 On 01-February-18			Bond Future	132.57	132.5624	132.5659	132.5624	0.00
18/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	266	0	266	0	0.00
18/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	256	0	256	0	0.00
18/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	276	0	276	0	0.00
18/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
18/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 04-May-17			Bond Future	10.76	76.5802	10.7631	76.5802	2,000.00
18/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	1330	1	1330	1	0.00
18/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1393	1	1393	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
18/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1266	1	1266	1	0.00
18/04/2017	ES33 On 03-August-17			Bond Future	10.85	78.0403	10.8531	78.0403	7,466.00
18/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2000	2	2000	2	0.00
18/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1937	2	1937	2	0.00
18/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1874	2	1874	2	0.00
18/04/2017	ES33 On 02-November-17			Bond Future	10.94	75.7716	10.9440	75.7716	0.00
18/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1666	1	1666	1	0.00
18/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1604	1	1604	1	0.00
18/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1728	1	1728	1	0.00
18/04/2017	ES33 On 01-February-18			Bond Future	11.04	77.2822	11.0358	77.2822	0.00
18/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
18/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	211	0	211	0	0.00
18/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	152	0	152	0	0.00
18/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	270	0	270	0	0.00
18/04/2017	ES42 On 04-May-17			Bond Future	10.94	80.0420	10.9430	80.0420	8,777.00
18/04/2017	ES42 On 03-August-17			Bond Future	11.03	81.5681	11.0325	81.5681	0.00
18/04/2017	ES42 On 02-November-17			Bond Future	11.12	78.8990	11.1220	78.8990	0.00
18/04/2017	ES42 On 01-February-18			Bond Future	11.21	80.4720	11.2094	80.4720	0.00
18/04/2017	GOVI On 04-May-17			GOVI	547.20	549.2910	547.2040	549.2910	406.00
18/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2850040	287	2850040	287	0.00
18/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2850140	287	2850140	287	0.00
18/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2850240	287	2850240	287	0.00
18/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 03-August-17			GOVI	557.63	559.7650	557.6320	559.7650	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
18/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	34580	1	34580	1	0.00
18/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	34780	1	34780	1	0.00
18/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	34680	1	34680	1	0.00
18/04/2017	GOVI On 02-November-17			GOVI	568.50	570.6960	568.5030	570.6960	0.00
18/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
18/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	39470	2	39470	2	0.00
18/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	39570	2	39570	2	0.00
18/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	39370	2	39370	2	0.00
18/04/2017	GOVI On 01-February-18			GOVI	579.84	582.0720	579.8360	582.0720	0.00
18/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	1	0	1	0.00
18/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	1	0	1	0.00
18/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	1	0	1	0.00
18/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	11940	0	11940	0	0.00
18/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	12040	0	12040	0	0.00
18/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	11840	0	11840	0	0.00
18/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2017	IGOV On 04-May-17			Index Future	246.98	246.7310	246.9840	246.7310	513.00
18/04/2017	IGOV On 03-August-17			Index Future	251.74	251.4800	251.7360	251.4800	709.00
18/04/2017	IGOV On 02-November-17			Index Future	256.70	256.4500	256.7030	256.4500	0.00
18/04/2017	IGOV On 01-February-18			Index Future	261.88	261.6260	261.8810	261.6260	0.00
18/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
18/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
18/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
18/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6219	99.6227	99.6219	0.00
18/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.86	99.8619	99.8644	99.8619	0.00
18/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.87	99.8708	99.8734	99.8708	0.00
18/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.12	100.1193	100.1244	100.1193	0.00
18/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.8890	99.8915	99.8890	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
18/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.16	99.1527	99.1557	99.1527	0.00
18/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.81	98.8062	98.8113	98.8062	0.00
18/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.85	98.8404	98.8463	98.8404	0.00
18/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
18/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.83	99.8197	99.8271	99.8197	0.00
18/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.34	100.3322	100.3423	100.3322	0.00
18/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.49	97.4692	97.4877	97.4692	0.00
18/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.80	96.7805	96.7958	96.7805	0.00
18/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.07	96.0570	96.0730	96.0570	0.00
18/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.32	96.2950	96.3160	96.2950	0.00
18/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.55	98.5208	98.5469	98.5208	51.00
18/04/2017	IS05 On 15-March-22			Interest Rate Swap	98.74	98.7084	98.7380	98.7084	0.00
18/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.98	99.9445	99.9754	99.9445	0.00
18/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.17	97.1378	97.1697	97.1378	0.00
18/04/2017	IS10 On 16-March-26			Interest Rate Swap	94.24	94.2067	94.2418	94.2067	0.00
18/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.03	92.9883	93.0299	92.9883	0.00
18/04/2017	IS10 On 21-September-26			Interest Rate Swap	95.17	95.1121	95.1650	95.1121	0.00
18/04/2017	IS10 On 21-December-26			Interest Rate Swap	98.89	98.8252	98.8889	98.8252	0.00
18/04/2017	IS10 On 15-March-27			Interest Rate Swap	97.51	97.4325	97.5052	97.4325	0.00
18/04/2017	IS10 On 21-June-27			Interest Rate Swap	99.55	99.4668	99.5451	99.4668	0.00
18/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
18/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
18/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
18/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
18/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
18/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
18/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
18/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
18/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
18/04/2017	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
18/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
18/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
18/04/2017	R023 On 04-May-17			Bond Future	8.28	99.2217	8.2768	99.2217	19,771.00
18/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1476	2	1476	2	0.00
18/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1553	2	1553	2	0.00
18/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1514	2	1514	2	0.00
18/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	87	0	87	0	0.00
18/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	81	0	81	0	0.00
18/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	76	0	76	0	0.00
18/04/2017	R023 On 03-August-17			Bond Future	8.30	101.1135	8.3042	101.1135	0.00
18/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1984	2	1984	2	0.00
18/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2040	2	2040	2	0.00
18/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2012	2	2012	2	0.00
18/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	802	1	802	1	0.00
18/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	787	1	787	1	0.00
18/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	773	1	773	1	0.00
18/04/2017	R023 On 02-November-17			Bond Future	8.33	99.1565	8.3297	99.1565	0.00
18/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2110	2	2110	2	0.00
18/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2135	2	2135	2	0.00
18/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2161	2	2161	2	0.00
18/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1142	1	1142	1	0.00
18/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1126	1	1126	1	0.00
18/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1158	1	1158	1	0.00
18/04/2017	R023 On 01-February-18			Bond Future	8.35	101.1332	8.3492	101.1332	0.00
18/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	117	0	117	0	0.00
18/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	77	0	77	0	0.00
18/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	157	0	157	0	0.00
18/04/2017	R035 On 04-May-17			Bond Future	9.63	95.8058	9.6261	95.8058	8,780.00
18/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	777	0	777	0	0.00
18/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	696	0	696	0	0.00
18/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	615	0	615	0	0.00
18/04/2017	R035 On 03-August-17			Bond Future	9.68	97.6325	9.6795	97.6325	0.00
18/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1441	1	1441	1	0.00
18/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	1279	1	1279	1	0.00
18/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	1360	1	1360	1	0.00
18/04/2017	R035 On 02-November-17			Bond Future	9.73	95.0368	9.7325	95.0368	0.00
18/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	969	0	969	0	0.00
18/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1048	1	1048	1	0.00
18/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	1128	1	1128	1	0.00
18/04/2017	R035 On 01-February-18			Bond Future	9.78	96.9314	9.7840	96.9314	0.00
18/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	264	0	264	0	0.00
18/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	420	0	420	0	0.00
18/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	342	0	342	0	0.00
18/04/2017	R186 On 04-May-17			Bond Future	8.86	114.7280	8.8605	114.7280	106,342.00
18/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2420	3	2420	3	0.00
18/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	65	0	65	0	500.00
18/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	948	1	948	1	0.00
18/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1147	1	1147	1	0.00
18/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	370	1	370	1	500.00
18/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	986	1	986	1	0.00
18/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1277	2	1277	2	0.00
18/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	911	1	911	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
18/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1106	1	1106	1	0.00
18/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	134	0	134	0	5,209.00
18/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	465	0	465	0	0.00
18/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	710	1	710	1	0.00
18/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	565	1	565	1	500.00
18/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	539	1	539	1	5,209.00
18/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	1473	1	1473	1	0.00
18/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	649	1	649	1	0.00
18/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	2986	3	2986	3	0.00
18/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	679	1	679	1	0.00
18/04/2017	R186 On 03-August-17			Bond Future	8.91	111.6127	8.9071	111.6127	35,368.00
18/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4639	5	4639	5	0.00
18/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3926	4	3926	4	0.00
18/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2152	2	2152	2	0.00
18/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2220	2	2220	2	0.00
18/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1955	2	1955	2	0.00
18/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2185	2	2185	2	0.00
18/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1021	1	1021	1	750.00
18/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	773	1	773	1	6,500.00
18/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2132	2	2132	2	0.00
18/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2067	2	2067	2	0.00
18/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2337	2	2337	2	750.00
18/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2099	2	2099	2	0.00
18/04/2017	R186 On 02-November-17			Bond Future	8.95	113.7923	8.9480	113.7923	4.00
18/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2732	3	2732	3	0.00
18/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2763	3	2763	3	0.00
18/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2795	3	2795	3	0.00
18/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3143	3	3143	3	0.00
18/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3110	3	3110	3	0.00
18/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3177	3	3177	3	0.00
18/04/2017	R186 On 01-February-18			Bond Future	8.98	110.7567	8.9849	110.7567	0.00
18/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R186 On 01-February-18	8.97	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
18/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	159	0	159	0	0.00
18/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	95	0	95	0	0.00
18/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	31	0	31	0	0.00
18/04/2017	R197 On 04-May-17			Bond Future	297.98	297.9632	297.9780	297.9632	1,063.00
18/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10612	11	10612	11	0.00
18/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10622	11	10622	11	0.00
18/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10602	11	10602	11	0.00
18/04/2017	R197 On 03-August-17			Bond Future	296.82	296.8035	296.8171	296.8035	81.00
18/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11233	11	11233	11	0.00
18/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11243	11	11243	11	0.00
18/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11253	11	11253	11	0.00
18/04/2017	R197 On 02-November-17			Bond Future	302.67	302.6688	302.6736	302.6688	0.00
18/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2486	2	2486	2	0.00
18/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2496	3	2496	3	0.00
18/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2476	2	2476	2	0.00
18/04/2017	R197 On 01-February-18			Bond Future	301.69	301.6864	301.6884	301.6864	0.00
18/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	18	0	18	0	0.00
18/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	8	0	8	0	0.00
18/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	28	0	28	0	0.00
18/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 04-May-17			Bond Future	242.68	242.6678	242.6802	242.6678	28,185.00
18/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
18/04/2017	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
18/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	14030	14	14030	14	0.00
18/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	14040	14	14040	14	0.00
18/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	14050	14	14050	14	0.00
18/04/2017	R202 On 03-August-17			Bond Future	243.69	243.6764	243.6878	243.6764	10,283.00
18/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14672	15	14672	15	0.00
18/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14682	15	14682	15	0.00
18/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14662	15	14662	15	0.00
18/04/2017	R202 On 02-November-17			Bond Future	248.50	248.4920	248.4960	248.4920	0.00
18/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	5394	5	5394	5	0.00
18/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	5414	5	5414	5	0.00
18/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	5404	5	5404	5	0.00
18/04/2017	R202 On 01-February-18			Bond Future	249.74	249.7408	249.7425	249.7408	0.00
18/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	682	1	682	1	0.00
18/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	672	1	672	1	0.00
18/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	662	1	662	1	0.00
18/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 04-May-17			Bond Future	7.49	101.4493	7.4884	101.4493	31,101.00
18/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	199	0	199	0	0.00
18/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	195	0	195	0	0.00
18/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	202	0	202	0	0.00
18/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
18/04/2017	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
18/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
18/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
18/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
18/04/2017	R204 On 04-May-17			Bond Future	7.60	103.6759	7.5971	103.6759	28,959.00
18/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	461	0	461	0	0.00
18/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	489	1	489	1	0.00
18/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	475	1	475	1	0.00
18/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	6	0	6	0	0.00
18/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	5	0	5	0	0.00
18/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	7	0	7	0	0.00
18/04/2017	R204 On 03-August-17			Bond Future	7.57	101.6125	7.5736	101.6125	0.00
18/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	421	0	421	0	0.00
18/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	429	0	429	0	0.00
18/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	437	0	437	0	0.00
18/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	194	0	194	0	0.00
18/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	190	0	190	0	0.00
18/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	185	0	185	0	0.00
18/04/2017	R204 On 02-November-17			Bond Future	7.49	103.5967	7.4928	103.5967	0.00
18/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	447	0	447	0	0.00
18/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	432	0	432	0	0.00
18/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	440	0	440	0	0.00
18/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	170	0	170	0	0.00
18/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	167	0	167	0	0.00
18/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	164	0	164	0	0.00
18/04/2017	R204 On 01-February-18			Bond Future	7.32	101.6208	7.3191	101.6208	0.00
18/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	49	0	49	0	0.00
18/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	41	0	41	0	0.00
18/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	58	0	58	0	0.00
18/04/2017	R207 On 04-May-17			Bond Future	7.73	101.2203	7.7298	101.2203	76,368.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1108	1	1108	1	0.00
18/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1154	1	1154	1	0.00
18/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1131	1	1131	1	0.00
18/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	2	0	2	0	0.00
18/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	2	0	2	0	0.00
18/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	2	0	2	0	0.00
18/04/2017	R207 On 03-August-17			Bond Future	7.73	99.5071	7.7348	99.5071	0.00
18/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1149	1	1149	1	51.00
18/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1521	2	1521	2	0.00
18/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1503	2	1503	2	0.00
18/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1540	2	1540	2	0.00
18/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	95	0	95	0	0.00
18/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	90	0	90	0	0.00
18/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	168	0	168	0	0.00
18/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	93	0	93	0	0.00
18/04/2017	R207 On 02-November-17			Bond Future	7.71	101.4502	7.7067	101.4502	0.00
18/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	990	1	990	1	0.00
18/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1016	1	1016	1	0.00
18/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1003	1	1003	1	0.00
18/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	349	0	349	0	0.00
18/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	343	0	343	0	0.00
18/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	356	0	356	0	0.00
18/04/2017	R207 On 01-February-18			Bond Future	7.65	99.8302	7.6505	99.8302	0.00
18/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	71	0	71	0	0.00
18/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	89	0	89	0	0.00
18/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	54	0	54	0	0.00
18/04/2017	R208 On 04-May-17			Bond Future	7.88	97.0988	7.8844	97.0988	23,301.00
18/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1556	2	1556	2	0.00
18/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1618	2	1618	2	0.00
18/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1587	2	1587	2	0.00
18/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	6	0	6	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
18/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	5	0	5	0	0.00
18/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	5	0	5	0	0.00
18/04/2017	R208 On 03-August-17			Bond Future	7.90	98.9501	7.8956	98.9501	0.00
18/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1565	2	1565	2	0.00
18/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1609	2	1609	2	0.00
18/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1587	2	1587	2	0.00
18/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	326	0	326	0	0.00
18/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	334	0	334	0	0.00
18/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	342	0	342	0	0.00
18/04/2017	R208 On 02-November-17			Bond Future	7.90	97.4798	7.8952	97.4798	0.00
18/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1422	2	1422	2	0.00
18/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1459	2	1459	2	0.00
18/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1441	2	1441	2	0.00
18/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	599	1	599	1	0.00
18/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	589	1	589	1	0.00
18/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	609	1	609	1	0.00
18/04/2017	R208 On 01-February-18			Bond Future	7.88	99.4231	7.8810	99.4231	0.00
18/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	137	0	137	0	0.00
18/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	110	0	110	0	0.00
18/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	83	0	83	0	0.00
18/04/2017	R209 On 04-May-17			Bond Future	9.61	72.0261	9.6052	72.0261	61,343.00
18/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	10	0	10	0	1,130.00
18/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	940	1	940	1	0.00
18/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	453	1	453	1	0.00
18/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	498	1	498	1	0.00
18/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	225	0	225	0	0.00
18/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	475	1	475	1	0.00
18/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	774	1	774	1	1,130.00
18/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	4756	4	4756	4	0.00
18/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1435	1	1435	1	0.00
18/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2104	2	2104	2	1,130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1389	1	1389	1	0.00
18/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1344	1	1344	1	0.00
18/04/2017	R209 On 03-August-17			Bond Future	9.65	73.3994	9.6541	73.3994	665.00
18/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1655	2	1655	2	0.00
18/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1628	2	1628	2	0.00
18/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1683	2	1683	2	0.00
18/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3097	3	3097	3	0.00
18/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3056	3	3056	3	0.00
18/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3138	3	3138	3	0.00
18/04/2017	R209 On 02-November-17			Bond Future	9.70	71.6821	9.7006	71.6821	377.00
18/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4173	4	4173	4	0.00
18/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2604	3	2604	3	0.00
18/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2544	3	2544	3	0.00
18/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	389	0	389	0	2,800.00
18/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1280	1	1280	1	4,100.00
18/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	6672	7	6672	7	0.00
18/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2574	3	2574	3	0.00
18/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2245	2	2245	2	3,360.00
18/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6119	6	6119	6	0.00
18/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	1114	1	1114	1	1,300.00
18/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3671	4	3671	4	0.00
18/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3747	4	3747	4	0.00
18/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10569	10	10569	10	0.00
18/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3709	4	3709	4	0.00
18/04/2017	R209 On 01-February-18			Bond Future	9.74	73.1112	9.7445	73.1112	0.00
18/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	225	0	225	0	0.00
18/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	95	0	95	0	0.00
18/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	160	0	160	0	0.00
18/04/2017	R210 On 04-May-17			Bond Future	184.11	184.0984	184.1074	184.0984	1,503.00
18/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
18/04/2017	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
18/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	8203	8	8203	8	0.00
18/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	8223	8	8223	8	0.00
18/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	8213	8	8213	8	0.00
18/04/2017	R210 On 03-August-17			Bond Future	187.65	187.6419	187.6502	187.6419	195.00
18/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8640	9	8640	9	0.00
18/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8650	9	8650	9	0.00
18/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8630	9	8630	9	0.00
18/04/2017	R210 On 02-November-17			Bond Future	188.94	188.9383	188.9410	188.9383	0.00
18/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	3139	3	3139	3	0.00
18/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	3129	3	3129	3	0.00
18/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	3149	3	3149	3	0.00
18/04/2017	R210 On 01-February-18			Bond Future	192.75	192.7519	192.7529	192.7519	0.00
18/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	373	0	373	0	0.00
18/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	383	0	383	0	0.00
18/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	393	0	393	0	0.00
18/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 04-May-17			Bond Future	148.10	148.0901	148.0974	148.0901	3,268.00
18/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4143	4	4143	4	0.00
18/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4133	4	4133	4	0.00
18/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4153	4	4153	4	0.00
18/04/2017	R212 On 03-August-17			Bond Future	148.91	148.9077	148.9143	148.9077	0.00
18/04/2017	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
18/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4426	4	4426	4	0.00
18/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4446	4	4446	4	0.00
18/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4436	4	4436	4	0.00
18/04/2017	R212 On 02-November-17			Bond Future	151.85	151.8503	151.8525	151.8503	0.00
18/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	547	1	547	1	0.00
18/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	557	1	557	1	0.00
18/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	567	1	567	1	0.00
18/04/2017	R212 On 01-February-18			Bond Future	154.85	154.8488	154.8495	154.8488	0.00
18/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	140	0	140	0	0.00
18/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	160	0	160	0	0.00
18/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	150	0	150	0	0.00
18/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	0	0	0	0	0.00
18/04/2017	R213 On 04-May-17			Bond Future	9.32	83.8650	9.3249	83.8650	45,201.00
18/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	988	1	988	1	0.00
18/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	951	1	951	1	0.00
18/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	915	1	915	1	0.00
18/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	717	1	717	1	0.00
18/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	687	1	687	1	0.00
18/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	748	1	748	1	0.00
18/04/2017	R213 On 03-August-17			Bond Future	9.37	85.4641	9.3719	85.4641	20.00
18/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2088	2	2088	2	0.00
18/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2120	2	2120	2	0.00
18/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2152	2	2152	2	0.00
18/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2331	2	2331	2	0.00
18/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2297	2	2297	2	0.00
18/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2366	2	2366	2	0.00
18/04/2017	R213 On 02-November-17			Bond Future	9.42	83.5819	9.4184	83.5819	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
18/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2793	3	2793	3	0.00
18/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2730	3	2730	3	0.00
18/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2761	3	2761	3	0.00
18/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3245	3	3245	3	0.00
18/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3210	3	3210	3	0.00
18/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3176	3	3176	3	0.00
18/04/2017	R213 On 01-February-18			Bond Future	9.46	85.2482	9.4630	85.2482	0.00
18/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	278	0	278	0	0.00
18/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	213	0	213	0	0.00
18/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	343	0	343	0	0.00
18/04/2017	R214 On 04-May-17			Bond Future	9.73	72.0007	9.7251	72.0007	35,332.00
18/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	437	1	437	1	0.00
18/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	481	1	481	1	0.00
18/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	459	1	459	1	0.00
18/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	1599	1	1599	1	0.00
18/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1549	1	1549	1	0.00
18/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1501	1	1501	1	0.00
18/04/2017	R214 On 03-August-17			Bond Future	9.77	73.3735	9.7738	73.3735	0.00
18/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1614	2	1614	2	0.00
18/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1641	2	1641	2	0.00
18/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1669	2	1669	2	0.00
18/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3424	3	3424	3	0.00
18/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3380	3	3380	3	0.00
18/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3468	3	3468	3	0.00
18/04/2017	R214 On 02-November-17			Bond Future	9.82	71.5089	9.8219	71.5089	0.00
18/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2476	3	2476	3	0.00
18/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2535	3	2535	3	0.00
18/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2506	3	2506	3	0.00
18/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4159	4	4159	4	0.00
18/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4076	4	4076	4	0.00
18/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4117	4	4117	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
18/04/2017	R214 On 01-February-18			Bond Future	9.87	72.9344	9.8685	72.9344	0.00
18/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	329	0	329	0	0.00
18/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	261	0	261	0	0.00
18/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	193	0	193	0	0.00
18/04/2017	R248 On 04-May-17			Bond Future	9.79	92.1909	9.7905	92.1909	85,183.00
18/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	735	1	735	1	0.00
18/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	704	1	704	1	0.00
18/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	673	1	673	1	0.00
18/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	1867	2	1867	2	0.00
18/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1927	2	1927	2	0.00
18/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	1809	2	1809	2	0.00
18/04/2017	R248 On 03-August-17			Bond Future	9.84	93.9487	9.8413	93.9487	170.00
18/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2145	2	2145	2	0.00
18/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2180	3	2180	3	0.00
18/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2111	2	2111	2	0.00
18/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4570	4	4570	4	0.00
18/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4513	4	4513	4	0.00
18/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4627	4	4627	4	0.00
18/04/2017	R248 On 02-November-17			Bond Future	9.89	91.3445	9.8915	91.3445	0.00
18/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3236	4	3236	4	0.00
18/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3274	4	3274	4	0.00
18/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3311	4	3311	4	0.00
18/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5458	5	5458	5	0.00
18/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5405	5	5405	5	0.00
18/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5353	5	5353	5	0.00
18/04/2017	R248 On 01-February-18			Bond Future	9.94	93.1655	9.9403	93.1655	0.00
18/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	0	0	0	0	0.00
18/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	346	0	346	0	0.00
18/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	260	0	260	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
18/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	433	0	433	0	0.00
