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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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2025 On 04-May-17 | | | Bond Future | 127.84 | 127.8308 | 127.8377 | 127.8308 | 3,234.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.57 | Put | Bond Future | 4732 | 5 | 4732 | 5 | 0.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.56 | Put | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 20/04/2017 | 2025 On 04-May-17 | 132.58 | Put | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | | | Bond Future | 128.97 | 128.9591 | 128.9658 | 128.9591 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 4994 | 5 | 4994 | 5 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 20/04/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | | | Bond Future | 131.51 | 131.5016 | 131.5088 | 131.5016 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 20/04/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | | | Bond Future | 132.81 | 132.8051 | 132.8089 | 132.8051 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 20/04/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 20/04/2017 | 2029 On 04-May-17 | | | Bond Future | 99.58 | 99.5745 | 99.5798 | 99.5745 | 1,772.00 |
| 20/04/2017 | 2029 On 04-May-17 | 100.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2029 On 04-May-17 | 100.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2029 On 04-May-17 | 100.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2029 On 04-May-17 | 100.67 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 20/04/2017 | 2029 On 04-May-17 | 100.65 | Put | Bond Future | 1070 | 1 | 1070 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2029 On 04-May-17 | 100.66 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 20/04/2017 | 2029 On 01-February-18 | | | Bond Future | 104.56 | 104.5524 | 104.5554 | 104.5524 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | | | Bond Future | 9.12 | 93.1177 | 9.1231 | 93.1177 | 31,319.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | | | Bond Future | 9.17 | 90.8851 | 9.1717 | 90.8851 | 3,800.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 1084 | 0 | 1084 | 0 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 1152 | 0 | 1152 | 0 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | | | Bond Future | 9.21 | 92.6555 | 9.2112 | 92.6555 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1006 | 0 | 1006 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 939 | 0 | 939 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 871 | 0 | 871 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | | | Bond Future | 9.25 | 90.4994 | 9.2473 | 90.4994 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 885 | 0 | 885 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 951 | 0 | 951 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 818 | 0 | 818 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2032 On 04-May-17 | | | Bond Future | 9.29 | 91.8270 | 9.2878 | 91.8270 | 22,177.00 |
| 20/04/2017 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 1663 | 1 | 1663 | 1 | 0.00 |
| 20/04/2017 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 1610 | 1 | 1610 | 1 | 0.00 |
| 20/04/2017 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 1559 | 1 | 1559 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 405 | 1 | 405 | 1 | 0.00 |
| 20/04/2017 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 384 | 1 | 384 | 1 | 0.00 |
| 20/04/2017 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | | | Bond Future | 9.33 | 93.5766 | 9.3349 | 93.5766 | 460.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 2895 | 2 | 2895 | 2 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 2854 | 2 | 2854 | 2 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 2153 | 3 | 2153 | 3 | 0.00 |
| 20/04/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | | | Bond Future | 9.38 | 91.2407 | 9.3793 | 91.2407 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 3747 | 3 | 3747 | 3 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 3787 | 3 | 3787 | 3 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 20/04/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | | | Bond Future | 9.42 | 93.0618 | 9.4205 | 93.0618 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 4602 | 4 | 4602 | 4 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 4641 | 4 | 4641 | 4 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 4680 | 4 | 4680 | 4 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 20/04/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | | | Bond Future | 105.19 | 105.1815 | 105.1870 | 105.1815 | 5,704.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.84 | Put | Bond Future | 5653 | 6 | 5653 | 6 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.83 | Put | Bond Future | 5643 | 6 | 5643 | 6 | 0.00 |
| 20/04/2017 | 2033 On 04-May-17 | 110.85 | Put | Bond Future | 5663 | 6 | 5663 | 6 | 0.00 |
| 20/04/2017 | 2033 On 03-August-17 | | | Bond Future | 107.21 | 107.2045 | 107.2099 | 107.2045 | 430.00 |
| 20/04/2017 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 03-August-17 | 113.14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 20/04/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 5920 | 6 | 5920 | 6 | 0.00 |
| 20/04/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 5930 | 6 | 5930 | 6 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | | | Bond Future | 108.25 | 108.2410 | 108.2468 | 108.2410 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 1833 | 2 | 1833 | 2 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 20/04/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | | | Bond Future | 110.43 | 110.4269 | 110.4299 | 110.4269 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | | | Bond Future | 9.54 | 92.2983 | 9.5386 | 92.2983 | 54,467.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 20/04/2017 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | | | Bond Future | 9.59 | 89.7998 | 9.5914 | 89.7998 | 480.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 2774 | 2 | 2774 | 2 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 2734 | 2 | 2734 | 2 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 2694 | 2 | 2694 | 2 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 2907 | 3 | 2907 | 3 | 0.00 |
| 20/04/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | | | Bond Future | 9.64 | 91.5490 | 9.6360 | 91.5490 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 4022 | 4 | 4022 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 20/04/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | | | Bond Future | 9.68 | 89.1206 | 9.6781 | 89.1206 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 5207 | 5 | 5207 | 5 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 20/04/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 4129 | 5 | 4129 | 5 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | | | Bond Future | 131.56 | 131.5576 | 131.5645 | 131.5576 | 19,811.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.78 | Put | Bond Future | 8216 | 8 | 8216 | 8 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.79 | Put | Bond Future | 8226 | 8 | 8226 | 8 | 0.00 |
| 20/04/2017 | 2038 On 04-May-17 | 139.77 | Put | Bond Future | 8206 | 8 | 8206 | 8 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | | | Bond Future | 132.60 | 132.5912 | 132.5979 | 132.5912 | 2,706.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 8572 | 9 | 8572 | 9 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 8562 | 9 | 8562 | 9 | 0.00 |
| 20/04/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 8582 | 9 | 8582 | 9 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | | | Bond Future | 135.21 | 135.2054 | 135.2125 | 135.2054 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 20/04/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | | | Bond Future | 136.42 | 136.4147 | 136.4182 | 136.4147 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 20/04/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | | | Bond Future | 9.61 | 95.9040 | 9.6087 | 95.9040 | 11,300.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 992 | 2 | 992 | 2 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 1034 | 2 | 1034 | 2 | 0.00 |
| 20/04/2017 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | | | Bond Future | 9.66 | 93.2237 | 9.6618 | 93.2237 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 2854 | 2 | 2854 | 2 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 2896 | 2 | 2896 | 2 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 3259 | 4 | 3259 | 4 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 3214 | 4 | 3214 | 4 | 0.00 |
| 20/04/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 3305 | 4 | 3305 | 4 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | | | Bond Future | 9.71 | 95.0397 | 9.7069 | 95.0397 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 4449 | 5 | 4449 | 5 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 4494 | 5 | 4494 | 5 | 0.00 |
| 20/04/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | | | Bond Future | 9.75 | 92.4305 | 9.7497 | 92.4305 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 5572 | 5 | 5572 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 5661 | 5 | 5661 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 5617 | 5 | 5617 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 4520 | 5 | 4520 | 5 | 0.00 |
| 20/04/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 4480 | 5 | 4480 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2044 On 04-May-17 | | | Bond Future | 9.64 | 92.9393 | 9.6385 | 92.9393 | 23,771.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 20/04/2017 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 1005 | 2 | 1005 | 2 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | | | Bond Future | 9.69 | 90.3277 | 9.6901 | 90.3277 | 120.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 2906 | 2 | 2906 | 2 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 2823 | 2 | 2823 | 2 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 2864 | 2 | 2864 | 2 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 3441 | 4 | 3441 | 4 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 3394 | 4 | 3394 | 4 | 0.00 |
| 20/04/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 3347 | 4 | 3347 | 4 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | | | Bond Future | 9.73 | 92.0872 | 9.7340 | 92.0872 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 4087 | 4 | 4087 | 4 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 4646 | 5 | 4646 | 5 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 4600 | 5 | 4600 | 5 | 0.00 |
| 20/04/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 4692 | 5 | 4692 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | | | Bond Future | 9.78 | 89.5444 | 9.7757 | 89.5444 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 5634 | 5 | 5634 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 5678 | 5 | 5678 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 5723 | 5 | 5723 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 4619 | 5 | 4619 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 20/04/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 20/04/2017 | 2046 On 04-May-17 | | | Bond Future | 127.71 | 127.6991 | 127.7060 | 127.6991 | 19,416.00 |
| 20/04/2017 | 2046 On 04-May-17 | 138.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 04-May-17 | 138.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 04-May-17 | 138.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 04-May-17 | 138.34 | Put | Bond Future | 10634 | 11 | 10634 | 11 | 0.00 |
| 20/04/2017 | 2046 On 04-May-17 | 138.33 | Put | Bond Future | 10624 | 11 | 10624 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2046 On 04-May-17 | 138.32 | Put | Bond Future | 10614 | 11 | 10614 | 11 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | | | Bond Future | 130.16 | 130.1553 | 130.1619 | 130.1553 | 9,883.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 11028 | 11 | 11028 | 11 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 11008 | 11 | 11008 | 11 | 0.00 |
| 20/04/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 11018 | 11 | 11018 | 11 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | | | Bond Future | 131.14 | 131.1378 | 131.1450 | 131.1378 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 20/04/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | | | Bond Future | 133.79 | 133.7861 | 133.7898 | 133.7861 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | | | Bond Future | 136.78 | 136.4584 | 136.7771 | 136.4584 | 22,203.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.84 | Put | Bond Future | 11063 | 11 | 11063 | 11 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.85 | Put | Bond Future | 11073 | 11 | 11073 | 11 | 0.00 |
| 20/04/2017 | 2050 On 04-May-17 | 147.83 | Put | Bond Future | 11053 | 11 | 11053 | 11 | 0.00 |
| 20/04/2017 | 2050 On 03-August-17 | | | Bond Future | 137.75 | 137.4212 | 137.7458 | 137.4212 | 5,104.00 |
| 20/04/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 11474 | 12 | 11474 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 11494 | 12 | 11494 | 12 | 0.00 |
| 20/04/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 11484 | 12 | 11484 | 12 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | | | Bond Future | 140.46 | 140.1305 | 140.4619 | 140.1305 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 4188 | 5 | 4188 | 5 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 4198 | 5 | 4198 | 5 | 0.00 |
| 20/04/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 4208 | 5 | 4208 | 5 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | | | Bond Future | 141.60 | 141.2683 | 141.6026 | 141.2683 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 1373 | 1 | 1373 | 1 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | AL37 On 04-May-17 | | | Index Future | 533.12 | 530.9440 | 533.1150 | 530.9440 | 1.00 |
| 20/04/2017 | AL37 On 03-August-17 | | | Index Future | 543.27 | 541.0600 | 543.2710 | 541.0600 | 0.00 |
| 20/04/2017 | AL37 On 02-November-17 | | | Index Future | 553.86 | 551.5990 | 553.8550 | 551.5990 | 0.00 |
| 20/04/2017 | AL37 On 01-February-18 | | | Index Future | 564.89 | 562.6060 | 564.8930 | 562.6060 | 0.00 |
| 20/04/2017 | AL7T On 04-May-17 | | | Index Future | 613.12 | 609.4090 | 613.1200 | 609.4090 | 0.00 |
| 20/04/2017 | AL7T On 03-August-17 | | | Index Future | 624.80 | 621.0200 | 624.8000 | 621.0200 | 0.00 |
| 20/04/2017 | AL7T On 02-November-17 | | | Index Future | 636.97 | 633.1160 | 636.9720 | 633.1160 | 0.00 |
| 20/04/2017 | AL7T On 01-February-18 | | | Index Future | 649.67 | 645.7500 | 649.6660 | 645.7500 | 0.00 |
| 20/04/2017 | ALBI On 04-May-17 | | | Index Future | 555.32 | 551.2750 | 555.3220 | 551.2750 | 533.00 |
| 20/04/2017 | ALBI On 03-August-17 | | | Index Future | 565.90 | 561.7790 | 565.9010 | 561.7790 | 95.00 |
| 20/04/2017 | ALBI On 02-November-17 | | | Index Future | 576.93 | 572.7200 | 576.9260 | 572.7200 | 0.00 |
| 20/04/2017 | ALBI On 01-February-18 | | | Index Future | 588.42 | 584.1490 | 588.4230 | 584.1490 | 0.00 |
| 20/04/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/04/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | EL28 On 04-May-17 | | | Bond Future | 126.99 | 126.7403 | 126.9907 | 126.7403 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 10909 | 11 | 10909 | 11 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 10919 | 11 | 10919 | 11 | 0.00 |
| 20/04/2017 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 10929 | 11 | 10929 | 11 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | | | Bond Future | 129.43 | 129.1780 | 129.4328 | 129.1780 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 5727 | 6 | 5727 | 6 | 0.00 |
| 20/04/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | | | Bond Future | 130.24 | 129.9808 | 130.2412 | 129.9808 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 20/04/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | | | Bond Future | 132.87 | 132.6057 | 132.8679 | 132.6057 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 568 | 0 | 568 | 0 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 558 | 0 | 558 | 0 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 578 | 0 | 578 | 0 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 04-May-17 | | | Bond Future | 10.59 | 76.6353 | 10.5933 | 76.6353 | 2,000.00 |
| 20/04/2017 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 273 | 1 | 273 | 1 | 0.00 |
| 20/04/2017 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 336 | 1 | 336 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 210 | 1 | 210 | 1 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | | | Bond Future | 10.68 | 78.0955 | 10.6777 | 78.0955 | 7,466.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 924 | 2 | 924 | 2 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 861 | 2 | 861 | 2 | 0.00 |
| 20/04/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | | | Bond Future | 10.76 | 75.8241 | 10.7628 | 75.8241 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 20/04/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | | | Bond Future | 10.85 | 77.3375 | 10.8483 | 77.3375 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 847 | 0 | 847 | 0 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 906 | 0 | 906 | 0 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 965 | 0 | 965 | 0 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | ES42 On 04-May-17 | | | Bond Future | 10.78 | 79.9986 | 10.7782 | 79.9986 | 8,777.00 |
| 20/04/2017 | ES42 On 03-August-17 | | | Bond Future | 10.86 | 81.5228 | 10.8623 | 81.5228 | 0.00 |
| 20/04/2017 | ES42 On 02-November-17 | | | Bond Future | 10.95 | 78.8488 | 10.9462 | 78.8488 | 0.00 |
| 20/04/2017 | ES42 On 01-February-18 | | | Bond Future | 11.03 | 80.4227 | 11.0277 | 80.4227 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | | | GOVI | 553.68 | 549.6520 | 553.6840 | 549.6520 | 406.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2914840 | 287 | 2914840 | 287 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2914940 | 287 | 2914940 | 287 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2915040 | 287 | 2915040 | 287 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | | | GOVI | 564.23 | 560.1250 | 564.2320 | 560.1250 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 31220 | 0 | 31220 | 0 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 31320 | 0 | 31320 | 0 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 31420 | 0 | 31420 | 0 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | | | GOVI | 575.22 | 571.0340 | 575.2230 | 571.0340 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 27830 | 0 | 27830 | 0 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 27730 | 0 | 27730 | 0 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 27630 | 0 | 27630 | 0 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | | | GOVI | 586.69 | 582.4300 | 586.6870 | 582.4300 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 56570 | 1 | 56570 | 1 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 56470 | 1 | 56470 | 1 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 56670 | 1 | 56670 | 1 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/04/2017 | IGOV On 04-May-17 | | | Index Future | 247.62 | 247.3720 | 247.6160 | 247.3720 | 448.00 |
| 20/04/2017 | IGOV On 03-August-17 | | | Index Future | 252.38 | 252.1290 | 252.3770 | 252.1290 | 772.00 |
| 20/04/2017 | IGOV On 02-November-17 | | | Index Future | 257.35 | 257.1000 | 257.3540 | 257.1000 | 0.00 |
| 20/04/2017 | IGOV On 01-February-18 | | | Index Future | 262.54 | 262.2920 | 262.5440 | 262.2920 | 0.00 |
| 20/04/2017 | ILBI On 04-May-17 | | | Index Future | 682.72 | 682.7180 | 682.7180 | 682.7180 | 0.00 |
| 20/04/2017 | ILBI On 03-August-17 | | | Index Future | 695.69 | 695.6940 | 695.6940 | 695.6940 | 0.00 |
| 20/04/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 20/04/2017 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.61 | 99.6070 | 99.6070 | 99.6070 | 0.00 |
| 20/04/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.60 | 99.6111 | 99.6038 | 99.6111 | 0.00 |
| 20/04/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.81 | 99.8359 | 99.8103 | 99.8359 | 0.00 |
| 20/04/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.77 | 99.8235 | 99.7706 | 99.8235 | 0.00 |
| 20/04/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.97 | 100.0507 | 99.9658 | 100.0507 | 0.00 |
| 20/04/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.84 | 99.8636 | 99.8388 | 99.8636 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.05 | 99.1057 | 99.0517 | 99.1057 | 0.00 |
| 20/04/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.66 | 98.7389 | 98.6564 | 98.7389 | 0.00 |
| 20/04/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.63 | 98.7440 | 98.6266 | 98.7440 | 0.00 |
| 20/04/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.05 | 99.1900 | 99.0500 | 99.1900 | 0.00 |
| 20/04/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.48 | 99.6604 | 99.4796 | 99.6604 | 0.00 |
| 20/04/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.92 | 100.1385 | 99.9181 | 100.1385 | 0.00 |
| 20/04/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.83 | 97.1878 | 96.8294 | 97.1878 | 0.00 |
| 20/04/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.11 | 96.4902 | 96.1122 | 96.4902 | 0.00 |
| 20/04/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.36 | 95.7609 | 95.3634 | 95.7609 | 0.00 |
| 20/04/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.59 | 96.0011 | 95.5850 | 96.0011 | 0.00 |
| 20/04/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.81 | 98.2333 | 97.8055 | 98.2333 | 51.00 |
| 20/04/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.98 | 98.4201 | 97.9782 | 98.4201 | 0.00 |
| 20/04/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.20 | 99.6512 | 99.1966 | 99.6512 | 0.00 |
| 20/04/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.14 | 96.7408 | 96.1366 | 96.7408 | 0.00 |
| 20/04/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.17 | 93.7912 | 93.1704 | 93.7912 | 0.00 |
| 20/04/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 91.93 | 92.5670 | 91.9288 | 92.5670 | 0.00 |
| 20/04/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.06 | 94.7048 | 94.0551 | 94.7048 | 0.00 |
| 20/04/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 97.78 | 98.4389 | 97.7846 | 98.4389 | 0.00 |
| 20/04/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.37 | 97.0487 | 96.3704 | 97.0487 | 0.00 |
| 20/04/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.40 | 99.0911 | 98.4048 | 99.0911 | 0.00 |
| 20/04/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/04/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 20/04/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/04/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 20/04/2017 | JBAF On 17-May-17 | | | Jibar Tradeable Future | 7.37 | 92.6300 | 7.3700 | 92.6300 | 0.00 |
| 20/04/2017 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 7.4000 | 92.6000 | 0.00 |
| 20/04/2017 | JBAF On 19-July-17 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 7.4100 | 92.5900 | 0.00 |
| 20/04/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.42 | 92.5800 | 7.4200 | 92.5800 | 0.00 |
| 20/04/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.42 | 92.5800 | 7.4200 | 92.5800 | 0.00 |
| 20/04/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 7.42 | 7.4200 | 7.4200 | 7.4200 | 0.00 |
| 20/04/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.45 | 92.5500 | 7.4500 | 92.5500 | 0.00 |
| 20/04/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 20/04/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 20/04/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.55 | 92.4500 | 7.5500 | 92.4500 | 0.00 |
| 20/04/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.56 | 92.4400 | 7.5600 | 92.4400 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | | | Bond Future | 8.10 | 99.3859 | 8.1040 | 99.3859 | 17,526.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 20/04/2017 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | | | Bond Future | 8.12 | 101.2794 | 8.1220 | 101.2794 | 2,245.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 2517 | 2 | 2517 | 2 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 2581 | 2 | 2581 | 2 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 2549 | 2 | 2549 | 2 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 20/04/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | | | Bond Future | 8.14 | 99.3209 | 8.1372 | 99.3209 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2615 | 2 | 2615 | 2 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2671 | 2 | 2671 | 2 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 20/04/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | | | Bond Future | 8.15 | 101.3031 | 8.1452 | 101.3031 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 20/04/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 20/04/2017 | R035 On 04-May-17 | | | Bond Future | 9.47 | 95.7431 | 9.4680 | 95.7431 | 8,780.00 |
| 20/04/2017 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 20/04/2017 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 669 | 0 | 669 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 588 | 0 | 588 | 0 | 0.00 |
| 20/04/2017 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | | | Bond Future | 9.52 | 97.5674 | 9.5165 | 97.5674 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 134 | 1 | 134 | 1 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 53 | 1 | 53 | 1 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | | | Bond Future | 9.56 | 94.9658 | 9.5646 | 94.9658 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | | | Bond Future | 9.61 | 96.8611 | 9.6109 | 96.8611 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 937 | 0 | 937 | 0 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 1093 | 0 | 1093 | 0 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 1015 | 0 | 1015 | 0 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | | | Bond Future | 8.69 | 114.9499 | 8.6871 | 114.9499 | 105,093.00 |
| 20/04/2017 | R186 On 04-May-17 | 9.20 | Call | Bond Future | 3504 | 3 | 3504 | 3 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.44 | Call | Bond Future | 182 | 0 | 182 | 0 | 500.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 1701 | 1 | 1701 | 1 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.95 | Call | Bond Future | 1974 | 1 | 1974 | 1 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.70 | Call | Bond Future | 799 | 1 | 799 | 1 | 500.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 1754 | 1 | 1754 | 1 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.98 | Call | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 1648 | 1 | 1648 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R186 On 04-May-17 | 8.94 | Call | Bond Future | 1918 | 1 | 1918 | 1 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 9.20 | Put | Bond Future | 26 | 0 | 26 | 0 | 5,209.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.98 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.94 | Put | Bond Future | 185 | 0 | 185 | 0 | 500.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.95 | Put | Bond Future | 173 | 0 | 173 | 0 | 5,209.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.70 | Put | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.44 | Put | Bond Future | 1911 | 3 | 1911 | 3 | 0.00 |
| 20/04/2017 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | | | Bond Future | 8.73 | 111.8373 | 8.7267 | 111.8373 | 36,488.00 |
| 20/04/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 5591 | 5 | 5591 | 5 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 4813 | 4 | 4813 | 4 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 2798 | 2 | 2798 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 2879 | 2 | 2879 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 2565 | 2 | 2565 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 2838 | 2 | 2838 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 694 | 1 | 694 | 1 | 750.00 |
| 20/04/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 511 | 1 | 511 | 1 | 6,500.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 750.00 |
| 20/04/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | | | Bond Future | 8.76 | 114.0158 | 8.7603 | 114.0158 | 4.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 3349 | 3 | 3349 | 3 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 3385 | 3 | 3385 | 3 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 20/04/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | | | Bond Future | 8.79 | 110.9873 | 8.7892 | 110.9873 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 4080 | 4 | 4080 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 20/04/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | | | Bond Future | 298.38 | 298.0276 | 298.3761 | 298.0276 | 1,063.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.59 | Put | Bond Future | 10214 | 11 | 10214 | 11 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.60 | Put | Bond Future | 10224 | 11 | 10224 | 11 | 0.00 |
| 20/04/2017 | R197 On 04-May-17 | 308.58 | Put | Bond Future | 10204 | 11 | 10204 | 11 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | | | Bond Future | 297.22 | 296.8678 | 297.2220 | 296.8678 | 1,481.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 10828 | 11 | 10828 | 11 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 10838 | 11 | 10838 | 11 | 0.00 |
| 20/04/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 10848 | 11 | 10848 | 11 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | | | Bond Future | 303.08 | 302.7206 | 303.0829 | 302.7206 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 20/04/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | | | Bond Future | 302.14 | 301.7790 | 302.1405 | 301.7790 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 470 | 0 | 470 | 0 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 04-May-17 | | | Bond Future | 243.36 | 243.3440 | 243.3567 | 243.3440 | 28,185.00 |
| 20/04/2017 | R202 On 04-May-17 | 256.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R202 On 04-May-17 | 256.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 04-May-17 | 256.71 | Put | Bond Future | 13353 | 13 | 13353 | 13 | 0.00 |
| 20/04/2017 | R202 On 04-May-17 | 256.72 | Put | Bond Future | 13363 | 13 | 13363 | 13 | 0.00 |
| 20/04/2017 | R202 On 04-May-17 | 256.73 | Put | Bond Future | 13373 | 13 | 13373 | 13 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | | | Bond Future | 244.38 | 244.3636 | 244.3760 | 244.3636 | 12,029.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 13984 | 14 | 13984 | 14 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 13994 | 14 | 13994 | 14 | 0.00 |
| 20/04/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 13974 | 14 | 13974 | 14 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | | | Bond Future | 249.19 | 249.1811 | 249.1947 | 249.1811 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 20/04/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 4705 | 5 | 4705 | 5 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | | | Bond Future | 250.47 | 250.4659 | 250.4733 | 250.4659 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | | | Bond Future | 7.44 | 101.4490 | 7.4380 | 101.4490 | 30,371.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 20/04/2017 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 20/04/2017 | R203 On 03-August-17 | | | Bond Future | 5.98 | 103.4812 | 5.9755 | 103.4812 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 20/04/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 20/04/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | | | Bond Future | 7.45 | 103.7685 | 7.4532 | 103.7685 | 28,729.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | | | Bond Future | 7.40 | 101.7055 | 7.4027 | 101.7055 | 230.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 20/04/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | | | Bond Future | 7.28 | 103.6865 | 7.2836 | 103.6865 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 20/04/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | | | Bond Future | 7.05 | 101.7147 | 7.0486 | 101.7147 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 20/04/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | | | Bond Future | 7.56 | 101.2942 | 7.5562 | 101.2942 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1518 | 1 | 1518 | 1 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1565 | 1 | 1565 | 1 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1542 | 1 | 1542 | 1 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | | | Bond Future | 7.54 | 99.5809 | 7.5419 | 99.5809 | 651.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 51.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 20/04/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | | | Bond Future | 7.49 | 101.5206 | 7.4911 | 101.5206 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 20/04/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | | | Bond Future | 7.41 | 99.9043 | 7.4054 | 99.9043 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 20/04/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 20/04/2017 | R208 On 04-May-17 | | | Bond Future | 7.71 | 97.1989 | 7.7116 | 97.1989 | 23,347.00 |
| 20/04/2017 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 20/04/2017 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 20/04/2017 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | | | Bond Future | 7.71 | 99.0509 | 7.7097 | 99.0509 | 180.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 20/04/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | | | Bond Future | 7.69 | 97.5777 | 7.6944 | 97.5777 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 410 | 1 | 410 | 1 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 403 | 1 | 403 | 1 | 0.00 |
| 20/04/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | | | Bond Future | 7.66 | 99.5252 | 7.6627 | 99.5252 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1399 | 1 | 1399 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 20/04/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | | | Bond Future | 9.44 | 72.0744 | 9.4373 | 72.0744 | 56,293.00 |
| 20/04/2017 | R209 On 04-May-17 | 8.93 | Call | Bond Future | 30 | 0 | 30 | 0 | 1,130.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.63 | Call | Bond Future | 1619 | 1 | 1619 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.33 | Call | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.63 | Put | Bond Future | 315 | 1 | 315 | 1 | 1,130.00 |
| 20/04/2017 | R209 On 04-May-17 | 8.93 | Put | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.33 | Put | Bond Future | 1230 | 2 | 1230 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 20/04/2017 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | | | Bond Future | 9.48 | 73.4476 | 9.4815 | 73.4476 | 6,695.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 2191 | 2 | 2191 | 2 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 2441 | 3 | 2441 | 3 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 2405 | 3 | 2405 | 3 | 0.00 |
| 20/04/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 2476 | 3 | 2476 | 3 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | | | Bond Future | 9.52 | 71.7278 | 9.5233 | 71.7278 | 476.00 |
| 20/04/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 4915 | 4 | 4915 | 4 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 3168 | 3 | 3168 | 3 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 527 | 0 | 527 | 0 | 2,800.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 1629 | 1 | 1629 | 1 | 4,100.00 |
| 20/04/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 7597 | 7 | 7597 | 7 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 3,360.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 5288 | 6 | 5288 | 6 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 860 | 1 | 860 | 1 | 1,300.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 3123 | 4 | 3123 | 4 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9526 | 10 | 9526 | 10 | 0.00 |
| 20/04/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | | | Bond Future | 9.56 | 73.1594 | 9.5622 | 73.1594 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 4423 | 4 | 4423 | 4 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 4387 | 4 | 4387 | 4 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 3374 | 4 | 3374 | 4 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 3314 | 4 | 3314 | 4 | 0.00 |
| 20/04/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 3344 | 4 | 3344 | 4 | 0.00 |
| 20/04/2017 | R210 On 04-May-17 | | | Bond Future | 184.50 | 184.1379 | 184.4974 | 184.1379 | 1,503.00 |
| 20/04/2017 | R210 On 04-May-17 | 192.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R210 On 04-May-17 | 192.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 04-May-17 | 192.31 | Put | Bond Future | 7813 | 8 | 7813 | 8 | 0.00 |
| 20/04/2017 | R210 On 04-May-17 | 192.33 | Put | Bond Future | 7833 | 8 | 7833 | 8 | 0.00 |
| 20/04/2017 | R210 On 04-May-17 | 192.32 | Put | Bond Future | 7823 | 8 | 7823 | 8 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | | | Bond Future | 188.05 | 187.6795 | 188.0455 | 187.6795 | 195.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 8244 | 9 | 8244 | 9 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 8254 | 9 | 8254 | 9 | 0.00 |
| 20/04/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 8234 | 9 | 8234 | 9 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | | | Bond Future | 189.35 | 188.9793 | 189.3531 | 188.9793 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 20/04/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | | | Bond Future | 193.17 | 192.7957 | 193.1719 | 192.7957 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 792 | 0 | 792 | 0 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 802 | 0 | 802 | 0 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 812 | 0 | 812 | 0 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | | | Bond Future | 148.46 | 148.0887 | 148.4577 | 148.0887 | 3,268.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.24 | Put | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.23 | Put | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 20/04/2017 | R212 On 04-May-17 | 152.25 | Put | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 20/04/2017 | R212 On 03-August-17 | | | Bond Future | 149.29 | 148.9099 | 149.2856 | 148.9099 | 1,600.00 |
| 20/04/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 20/04/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 20/04/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | | | Bond Future | 152.23 | 151.8458 | 152.2294 | 151.8458 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 171 | 1 | 171 | 1 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 181 | 1 | 181 | 1 | 0.00 |
| 20/04/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 191 | 1 | 191 | 1 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | | | Bond Future | 153.24 | 152.8520 | 153.2393 | 152.8520 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 1451 | 2 | 1451 | 2 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 1461 | 2 | 1461 | 2 | 0.00 |
| 20/04/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 1471 | 2 | 1471 | 2 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | | | Bond Future | 9.16 | 83.8788 | 9.1620 | 83.8788 | 44,151.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 1673 | 1 | 1673 | 1 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 1623 | 1 | 1623 | 1 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 1573 | 1 | 1573 | 1 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 287 | 1 | 287 | 1 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 20/04/2017 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 303 | 1 | 303 | 1 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | | | Bond Future | 9.20 | 85.4770 | 9.2039 | 85.4770 | 1,070.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 2660 | 2 | 2660 | 2 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 2698 | 2 | 2698 | 2 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 2736 | 2 | 2736 | 2 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 20/04/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | | | Bond Future | 9.25 | 83.5910 | 9.2452 | 83.5910 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 20/04/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | | | Bond Future | 9.28 | 85.2593 | 9.2842 | 85.2593 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 3255 | 4 | 3255 | 4 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 3225 | 4 | 3225 | 4 | 0.00 |
| 20/04/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 3285 | 4 | 3285 | 4 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | | | Bond Future | 9.56 | 71.9449 | 9.5622 | 71.9449 | 35,332.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 20/04/2017 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | | | Bond Future | 9.61 | 73.3157 | 9.6064 | 73.3157 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 20/04/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | | | Bond Future | 9.65 | 71.4464 | 9.6500 | 71.4464 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 3435 | 4 | 3435 | 4 | 0.00 |
| 20/04/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 3472 | 4 | 3472 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2017 | R214 On 01-February-18 | | | Bond Future | 9.69 | 72.8724 | 9.6918 | 72.8724 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 4508 | 4 | 4508 | 4 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 4545 | 4 | 4545 | 4 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 3558 | 4 | 3558 | 4 | 0.00 |
| 20/04/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 3526 | 4 | 3526 | 4 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | | | Bond Future | 9.63 | 92.0760 | 9.6275 | 92.0760 | 76,763.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 987 | 2 | 987 | 2 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 1029 | 2 | 1029 | 2 | 0.00 |
| 20/04/2017 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | | | Bond Future | 9.67 | 93.8304 | 9.6737 | 93.8304 | 8,590.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 2758 | 2 | 2758 | 2 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 2799 | 2 | 2799 | 2 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 2717 | 2 | 2717 | 2 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 20/04/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 3748 | 4 | 3748 | 4 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | | | Bond Future | 9.72 | 91.2194 | 9.7192 | 91.2194 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 3922 | 3 | 3922 | 3 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 3964 | 3 | 3964 | 3 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 4632 | 5 | 4632 | 5 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 4584 | 5 | 4584 | 5 | 0.00 |
| 20/04/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 4536 | 5 | 4536 | 5 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | | | Bond Future | 9.76 | 93.0400 | 9.7630 | 93.0400 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 5835 | 5 | 5835 | 5 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 5881 | 5 | 5881 | 5 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 5927 | 5 | 5927 | 5 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 20/04/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 4646 | 5 | 4646 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 20/04/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 4726 | 5 | 4726 | 5 | 0.00 |
