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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
26/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	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
26/04/2017	2025 On 04-May-17			Bond Future	128.12	127.9071	128.1153	127.9071	3,234.00
26/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4455	5	4455	5	0.00
26/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4445	5	4445	5	0.00
26/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4465	5	4465	5	0.00
26/04/2017	2025 On 03-August-17			Bond Future	129.25	129.0347	129.2460	129.0347	2,414.00
26/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4714	5	4714	5	0.00
26/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	4734	5	4734	5	0.00
26/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	4724	5	4724	5	0.00
26/04/2017	2025 On 02-November-17			Bond Future	131.79	131.5732	131.7889	131.5732	0.00
26/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1181	1	1181	1	0.00
26/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1191	1	1191	1	0.00
26/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1171	1	1171	1	0.00
26/04/2017	2025 On 01-February-18			Bond Future	133.10	132.8769	133.0966	132.8769	0.00
26/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	793	1	793	1	0.00
26/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	783	1	783	1	0.00
26/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	803	1	803	1	0.00
26/04/2017	2029 On 04-May-17			Bond Future	99.44	99.4231	99.4439	99.4231	1,772.00
26/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1226	1	1226	1	0.00
26/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1206	1	1206	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
26/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1216	1	1216	1	0.00
26/04/2017	2029 On 01-February-18			Bond Future	104.41	104.3850	104.4061	104.3850	0.00
26/04/2017	2030 On 04-May-17			Bond Future	9.15	93.9212	9.1536	93.9212	24,363.00
26/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1290	2	1290	2	0.00
26/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1221	2	1221	2	0.00
26/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1152	1	1152	1	0.00
26/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 03-August-17			Bond Future	9.20	91.7021	9.2036	91.7021	11,399.00
26/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	864	1	864	1	0.00
26/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	999	1	999	1	0.00
26/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	932	1	932	1	0.00
26/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 02-November-17			Bond Future	9.24	93.4844	9.2447	93.4844	0.00
26/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	777	1	777	1	0.00
26/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	710	1	710	1	0.00
26/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	643	1	643	1	0.00
26/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 01-February-18			Bond Future	9.28	91.3459	9.2817	91.3459	0.00
26/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	654	1	654	1	0.00
26/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	720	1	720	1	0.00
26/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	588	1	588	1	0.00
26/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2032 On 04-May-17			Bond Future	9.31	92.7224	9.3134	92.7224	11,951.00
26/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1344	2	1344	2	0.00
26/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1290	2	1290	2	0.00
26/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1237	2	1237	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	277	0	277	0	0.00
26/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	257	0	257	0	0.00
26/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	297	0	297	0	0.00
26/04/2017	2032 On 03-August-17			Bond Future	9.36	94.4873	9.3617	94.4873	13,370.00
26/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2712	3	2712	3	0.00
26/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2673	3	2673	3	0.00
26/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2752	3	2752	3	0.00
26/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2103	2	2103	2	0.00
26/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2171	2	2171	2	0.00
26/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2137	2	2137	2	0.00
26/04/2017	2032 On 02-November-17			Bond Future	9.41	92.1651	9.4075	92.1651	0.00
26/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3544	4	3544	4	0.00
26/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3583	4	3583	4	0.00
26/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3621	4	3621	4	0.00
26/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2984	3	2984	3	0.00
26/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3018	3	3018	3	0.00
26/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2950	3	2950	3	0.00
26/04/2017	2032 On 01-February-18			Bond Future	9.45	94.0056	9.4494	94.0056	0.00
26/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4443	5	4443	5	0.00
26/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4482	5	4482	5	0.00
26/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4520	5	4520	5	0.00
26/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3690	4	3690	4	0.00
26/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3657	4	3657	4	0.00
26/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3722	4	3722	4	0.00
26/04/2017	2033 On 04-May-17			Bond Future	105.27	105.2430	105.2650	105.2430	5,704.00
26/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5575	6	5575	6	0.00
26/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5565	6	5565	6	0.00
26/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5585	6	5585	6	0.00
26/04/2017	2033 On 03-August-17			Bond Future	107.29	107.2656	107.2870	107.2656	6,134.00
26/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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26/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5833	6	5833	6	0.00
26/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5843	6	5843	6	0.00
26/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5853	6	5853	6	0.00
26/04/2017	2033 On 02-November-17			Bond Future	108.32	108.2988	108.3208	108.2988	0.00
26/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1759	2	1759	2	0.00
26/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1769	2	1769	2	0.00
26/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1749	2	1749	2	0.00
26/04/2017	2033 On 01-February-18			Bond Future	110.51	110.4848	110.5070	110.4848	0.00
26/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	867	1	867	1	0.00
26/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	847	1	847	1	0.00
26/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	857	1	857	1	0.00
26/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2037 On 04-May-17			Bond Future	9.57	93.1961	9.5738	93.1961	44,861.00
26/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	817	1	817	1	0.00
26/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	775	1	775	1	0.00
26/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	861	1	861	1	0.00
26/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	725	1	725	1	0.00
26/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	686	1	686	1	0.00
26/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	648	1	648	1	0.00
26/04/2017	2037 On 03-August-17			Bond Future	9.63	90.7127	9.6280	90.7127	27,904.00
26/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2544	3	2544	3	0.00
26/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2506	3	2506	3	0.00
26/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2468	3	2468	3	0.00
26/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3017	3	3017	3	0.00
26/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2974	3	2974	3	0.00
26/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2931	3	2931	3	0.00
26/04/2017	2037 On 02-November-17			Bond Future	9.67	92.4758	9.6741	92.4758	0.00
26/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3802	4	3802	4	0.00

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26/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3763	4	3763	4	0.00
26/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3842	4	3842	4	0.00
26/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3915	4	3915	4	0.00
26/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3875	4	3875	4	0.00
26/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3956	4	3956	4	0.00
26/04/2017	2037 On 01-February-18			Bond Future	9.72	90.0668	9.7172	90.0668	0.00
26/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	4986	5	4986	5	0.00
26/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	4945	5	4945	5	0.00
26/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5027	5	5027	5	0.00
26/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	4180	4	4180	4	0.00
26/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	4143	4	4143	4	0.00
26/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	4217	4	4217	4	0.00
26/04/2017	2038 On 04-May-17			Bond Future	131.66	131.4175	131.6608	131.4175	4,031.00
26/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8119	8	8119	8	0.00
26/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8129	8	8129	8	0.00
26/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8109	8	8109	8	0.00
26/04/2017	2038 On 03-August-17			Bond Future	132.69	132.4463	132.6934	132.4463	21,092.00
26/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8477	9	8477	9	0.00
26/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8467	9	8467	9	0.00
26/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8487	9	8487	9	0.00
26/04/2017	2038 On 02-November-17			Bond Future	135.30	135.0519	135.3042	135.0519	0.00
26/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1496	2	1496	2	0.00
26/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1516	2	1516	2	0.00
26/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1506	2	1506	2	0.00
26/04/2017	2038 On 01-February-18			Bond Future	136.51	136.2570	136.5139	136.2570	0.00

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26/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	416	1	416	1	0.00
26/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	426	1	426	1	0.00
26/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	436	1	436	1	0.00
26/04/2017	2040 On 04-May-17			Bond Future	9.65	96.7761	9.6538	96.7761	10,745.00
26/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	758	1	758	1	0.00
26/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	717	1	717	1	0.00
26/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	678	1	678	1	0.00
26/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	925	1	925	1	0.00
26/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	973	1	973	1	0.00
26/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	878	1	878	1	0.00
26/04/2017	2040 On 03-August-17			Bond Future	9.71	94.1104	9.7087	94.1104	555.00
26/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2571	3	2571	3	0.00
26/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2610	3	2610	3	0.00
26/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2650	3	2650	3	0.00
26/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3378	3	3378	3	0.00
26/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3331	3	3331	3	0.00
26/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3426	3	3426	3	0.00
26/04/2017	2040 On 02-November-17			Bond Future	9.76	95.9395	9.7556	95.9395	0.00
26/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3817	4	3817	4	0.00
26/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3776	4	3776	4	0.00
26/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3857	4	3857	4	0.00
26/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4591	4	4591	4	0.00
26/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4637	4	4637	4	0.00
26/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4683	5	4683	5	0.00
26/04/2017	2040 On 01-February-18			Bond Future	9.80	93.3493	9.7996	93.3493	0.00
26/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5286	5	5286	5	0.00
26/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5372	6	5372	6	0.00
26/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5329	6	5329	6	0.00
26/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4695	5	4695	5	0.00
26/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4655	5	4655	5	0.00
26/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4614	4	4614	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
26/04/2017	2044 On 04-May-17			Bond Future	9.70	93.6416	9.7038	93.6416	17,161.00
26/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	688	1	688	1	0.00
26/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	727	1	727	1	0.00
26/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	649	1	649	1	0.00
26/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	984	1	984	1	0.00
26/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	936	1	936	1	0.00
26/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1034	1	1034	1	0.00
26/04/2017	2044 On 03-August-17			Bond Future	9.76	91.0415	9.7577	91.0415	17,110.00
26/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2534	3	2534	3	0.00
26/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2457	3	2457	3	0.00
26/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2495	3	2495	3	0.00
26/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3663	3	3663	3	0.00
26/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3613	3	3613	3	0.00
26/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3564	3	3564	3	0.00
26/04/2017	2044 On 02-November-17			Bond Future	9.80	92.8109	9.8040	92.8109	0.00
26/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3684	4	3684	4	0.00
26/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3763	4	3763	4	0.00
26/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3723	4	3723	4	0.00
26/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4887	5	4887	5	0.00
26/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4839	5	4839	5	0.00
26/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4935	5	4935	5	0.00
26/04/2017	2044 On 01-February-18			Bond Future	9.85	90.2835	9.8474	90.2835	0.00
26/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5243	5	5243	5	0.00
26/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5286	5	5286	5	0.00
26/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5329	6	5329	6	0.00
26/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4840	5	4840	5	0.00
26/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4799	5	4799	5	0.00
26/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4882	5	4882	5	0.00
26/04/2017	2046 On 04-May-17			Bond Future	127.27	127.7750	127.2749	127.7750	19,136.00
26/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11065	11	11065	11	0.00
26/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11055	11	11055	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
26/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11045	11	11045	11	0.00
26/04/2017	2046 On 03-August-17			Bond Future	129.72	130.2305	129.7198	130.2305	22,540.00
26/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11470	11	11470	11	0.00
26/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11450	11	11450	11	0.00
26/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11460	11	11460	11	0.00
26/04/2017	2046 On 02-November-17			Bond Future	130.69	131.2091	130.6887	131.2091	0.00
26/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5621	5	5621	5	0.00
26/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5611	5	5611	5	0.00
26/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5631	5	5631	5	0.00
26/04/2017	2046 On 01-February-18			Bond Future	133.33	133.8578	133.3263	133.8578	0.00
26/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	406	1	406	1	0.00
26/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	426	1	426	1	0.00
26/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	416	1	416	1	0.00
26/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 04-May-17			Bond Future	136.26	136.8518	136.2588	136.8518	4,750.00
26/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11581	11	11581	11	0.00
26/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11591	11	11591	11	0.00
26/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11571	11	11571	11	0.00
26/04/2017	2050 On 03-August-17			Bond Future	137.21	137.8200	137.2146	137.8200	24,401.00
26/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12005	11	12005	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
26/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12025	11	12025	11	0.00
26/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12015	11	12015	11	0.00
26/04/2017	2050 On 02-November-17			Bond Future	139.91	140.5315	139.9143	140.5315	0.00
26/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4736	4	4736	4	0.00
26/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4746	4	4746	4	0.00
26/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4756	4	4756	4	0.00
26/04/2017	2050 On 01-February-18			Bond Future	141.05	141.6761	141.0462	141.6761	0.00
26/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	796	1	796	1	0.00
26/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	806	1	806	1	0.00
26/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	816	1	816	1	0.00
26/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
26/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
26/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	AL37 On 04-May-17			Index Future	532.69	533.4070	532.6860	533.4070	1.00
26/04/2017	AL37 On 03-August-17			Index Future	542.82	543.5610	542.8210	543.5610	0.00
26/04/2017	AL37 On 02-November-17			Index Future	553.37	554.1250	553.3730	554.1250	0.00
26/04/2017	AL37 On 01-February-18			Index Future	564.42	565.1900	564.4150	565.1900	0.00
26/04/2017	AL7T On 04-May-17			Index Future	611.76	613.5910	611.7630	613.5910	0.00
26/04/2017	AL7T On 03-August-17			Index Future	623.40	625.2720	623.4030	625.2720	0.00
26/04/2017	AL7T On 02-November-17			Index Future	635.52	637.4240	635.5210	637.4240	0.00
26/04/2017	AL7T On 01-February-18			Index Future	648.20	650.1510	648.2020	650.1510	0.00
26/04/2017	ALBI On 04-May-17			Index Future	553.71	555.4150	553.7070	555.4150	125.00
26/04/2017	ALBI On 03-August-17			Index Future	564.24	565.9890	564.2420	565.9890	513.00
26/04/2017	ALBI On 02-November-17			Index Future	575.21	576.9880	575.2110	576.9880	0.00
26/04/2017	ALBI On 01-February-18			Index Future	586.69	588.5090	586.6880	588.5090	0.00
26/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	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
26/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2017	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
26/04/2017	EL28 On 04-May-17			Bond Future	127.10	127.0757	127.1045	127.0757	0.00
26/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	10796	11	10796	11	0.00
26/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	10806	11	10806	11	0.00
26/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	10816	11	10816	11	0.00
26/04/2017	EL28 On 03-August-17			Bond Future	129.55	129.5178	129.5461	129.5178	0.00
26/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5624	6	5624	6	0.00
26/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5614	6	5614	6	0.00
26/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5634	6	5634	6	0.00
26/04/2017	EL28 On 02-November-17			Bond Future	130.35	130.3219	130.3509	130.3219	0.00
26/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3519	4	3519	4	0.00
26/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3539	4	3539	4	0.00
26/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3529	4	3529	4	0.00
26/04/2017	EL28 On 01-February-18			Bond Future	132.98	132.9527	132.9819	132.9527	0.00
26/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	682	1	682	1	0.00
26/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	672	1	672	1	0.00
26/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	692	1	692	1	0.00
26/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
26/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 04-May-17			Bond Future	10.62	77.4053	10.6208	77.4053	0.00
26/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	446	0	446	0	0.00
26/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	509	0	509	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
26/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	382	0	382	0	0.00
26/04/2017	ES33 On 03-August-17			Bond Future	10.71	78.8785	10.7065	78.8785	9,466.00
26/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1102	1	1102	1	0.00
26/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1039	1	1039	1	0.00
26/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	976	1	976	1	0.00
26/04/2017	ES33 On 02-November-17			Bond Future	10.79	76.6190	10.7931	76.6190	0.00
26/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	755	0	755	0	0.00
26/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	694	0	694	0	0.00
26/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	817	1	817	1	0.00
26/04/2017	ES33 On 01-February-18			Bond Future	10.88	78.1491	10.8794	78.1491	0.00
26/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	660	1	660	1	0.00
26/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	719	1	719	1	0.00
26/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	778	1	778	1	0.00
26/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/04/2017	ES42 On 04-May-17			Bond Future	10.87	80.5864	10.8659	80.5864	0.00
26/04/2017	ES42 On 03-August-17			Bond Future	10.95	82.1202	10.9532	82.1202	7,957.00
26/04/2017	ES42 On 02-November-17			Bond Future	11.04	79.4543	11.0407	79.4543	0.00
26/04/2017	ES42 On 01-February-18			Bond Future	11.13	81.0412	11.1251	81.0412	0.00
26/04/2017	GOVI On 04-May-17			GOVI	552.06	553.7530	552.0620	553.7530	27.00
26/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2898620	292	2898620	292	0.00
26/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2898720	292	2898720	292	0.00
26/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2898820	292	2898820	292	0.00
26/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 03-August-17			GOVI	562.57	564.2950	562.5650	564.2950	389.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	14550	3	14550	3	0.00
26/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	14650	3	14650	3	0.00
26/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	14750	3	14750	3	0.00
26/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 02-November-17			GOVI	573.50	575.2620	573.5010	575.2620	0.00
26/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	10610	3	10610	3	0.00
26/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	10510	3	10510	3	0.00
26/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	10410	3	10410	3	0.00
26/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 01-February-18			GOVI	584.94	586.7480	584.9440	586.7480	0.00
26/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	39140	6	39140	6	0.00
26/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	39040	6	39040	6	0.00
26/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	39240	6	39240	6	0.00
26/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2017	IGOV On 04-May-17			Index Future	247.50	247.6450	247.4960	247.6450	428.00
26/04/2017	IGOV On 03-August-17			Index Future	252.25	252.4050	252.2510	252.4050	792.00
26/04/2017	IGOV On 02-November-17			Index Future	257.21	257.3710	257.2140	257.3710	0.00
26/04/2017	IGOV On 01-February-18			Index Future	262.41	262.5660	262.4050	262.5660	0.00
26/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
26/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
26/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
26/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6017	99.6069	99.6017	0.00
26/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.7899	99.7993	99.7899	0.00
26/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7376	99.7486	99.7376	0.00
26/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9220	99.9287	99.9220	0.00
26/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8195	99.8283	99.8195	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
26/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0186	99.0310	99.0186	0.00
26/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6128	98.6191	98.6128	0.00
26/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5733	98.5812	98.5733	0.00
26/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.00	98.9900	99.0000	98.9900	0.00
26/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.43	99.4209	99.4345	99.4209	0.00
26/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8617	99.8815	99.8617	0.00
26/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.79	96.7811	96.7925	96.7811	0.00
26/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.08	96.0718	96.0845	96.0718	0.00
26/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.34	95.3291	95.3420	95.3291	0.00
26/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.57	95.5567	95.5716	95.5567	0.00
26/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.80	97.7833	97.8002	97.7833	51.00
26/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.98	97.9604	97.9791	97.9604	0.00
26/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.20	99.1837	99.2032	99.1837	0.00
26/04/2017	IS10 On 17-December-25			Interest Rate Swap	96.25	96.1266	96.2539	96.1266	0.00
26/04/2017	IS10 On 16-March-26			Interest Rate Swap	93.29	93.1615	93.2911	93.1615	0.00
26/04/2017	IS10 On 15-June-26			Interest Rate Swap	92.06	91.9276	92.0559	91.9276	0.00
26/04/2017	IS10 On 21-September-26			Interest Rate Swap	94.19	94.0703	94.1940	94.0703	0.00
26/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.94	97.8180	97.9358	97.8180	0.00
26/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.53	96.4182	96.5342	96.4182	0.00
26/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.58	98.4641	98.5805	98.4641	0.00
26/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
26/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
26/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
26/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
26/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
26/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
26/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
26/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	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
26/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
26/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
26/04/2017	R023 On 04-May-17			Bond Future	8.13	99.8955	8.1319	99.8955	12,776.00
26/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2044	2	2044	2	0.00
26/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2131	2	2131	2	0.00
26/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2087	2	2087	2	0.00
26/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	3	0	3	0	0.00
26/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	3	0	3	0	0.00
26/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	3	0	3	0	0.00
26/04/2017	R023 On 03-August-17			Bond Future	8.15	101.7968	8.1521	101.7968	14,332.00
26/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2390	3	2390	3	0.00
26/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2453	3	2453	3	0.00
26/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2421	3	2421	3	0.00
26/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	548	1	548	1	0.00
26/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	537	0	537	0	0.00
26/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	526	0	526	0	0.00
26/04/2017	R023 On 02-November-17			Bond Future	8.17	99.8439	8.1701	99.8439	0.00
26/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2500	3	2500	3	0.00
26/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2555	3	2555	3	0.00
26/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2528	3	2528	3	0.00
26/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	867	1	867	1	0.00
26/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	854	1	854	1	0.00
26/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	880	1	880	1	0.00
26/04/2017	R023 On 01-February-18			Bond Future	8.18	101.8377	8.1794	101.8377	0.00
26/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2215	2	2215	2	0.00
26/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2237	2	2237	2	0.00
26/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2193	2	2193	2	0.00
26/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1650	2	1650	2	0.00
26/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1632	2	1632	2	0.00
26/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1668	2	1668	2	0.00
26/04/2017	R035 On 04-May-17			Bond Future	9.50	96.7217	9.4985	96.7217	7,824.00
26/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	257	1	257	1	0.00
26/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	419	1	419	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
26/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	338	1	338	1	0.00
26/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 03-August-17			Bond Future	9.55	98.5627	9.5484	98.5627	3,219.00
26/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	392	0	392	0	0.00
26/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	229	0	229	0	0.00
26/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	310	0	310	0	0.00
26/04/2017	R035 On 02-November-17			Bond Future	9.60	95.9763	9.5980	95.9763	0.00
26/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	16	0	16	0	0.00
26/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	96	0	96	0	0.00
26/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	64	0	64	0	0.00
26/04/2017	R035 On 01-February-18			Bond Future	9.64	97.8929	9.6450	97.8929	0.00
26/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	667	1	667	1	0.00
26/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	823	1	823	1	0.00
26/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	745	1	745	1	0.00
26/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R186 On 04-May-17			Bond Future	8.72	115.7414	8.7232	115.7414	84,115.00
26/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3235	4	3235	4	0.00
26/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	53	0	53	0	500.00
26/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1370	2	1370	2	0.00
26/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1653	2	1653	2	0.00
26/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	492	1	492	1	500.00
26/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1425	2	1425	2	0.00
26/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1831	2	1831	2	0.00
26/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1316	2	1316	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1595	2	1595	2	0.00
26/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	6	0	6	0	5,209.00
26/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	76	0	76	0	0.00
26/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	172	0	172	0	0.00
26/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	111	0	111	0	500.00
26/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	101	0	101	0	5,209.00
26/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	653	1	653	1	0.00
26/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	145	0	145	0	0.00
26/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	2032	2	2032	2	0.00
26/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	158	0	158	0	0.00
26/04/2017	R186 On 03-August-17			Bond Future	8.76	112.6417	8.7647	112.6417	70,039.00
26/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5337	6	5337	6	0.00
26/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4565	5	4565	5	0.00
26/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2586	3	2586	3	0.00
26/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2664	3	2664	3	0.00
26/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2359	3	2359	3	0.00
26/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2625	3	2625	3	0.00
26/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	703	1	703	1	750.00
26/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	515	0	515	0	6,500.00
26/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1610	1	1610	1	0.00
26/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1554	1	1554	1	0.00
26/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1785	2	1785	2	750.00
26/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1582	1	1582	1	0.00
26/04/2017	R186 On 02-November-17			Bond Future	8.80	114.8308	8.8007	114.8308	4.00
26/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3157	3	3157	3	0.00
26/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3192	3	3192	3	0.00
26/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3228	3	3228	3	0.00
26/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2604	2	2604	2	0.00
26/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2574	2	2574	2	0.00
26/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2634	2	2634	2	0.00
26/04/2017	R186 On 01-February-18			Bond Future	8.83	111.8199	8.8309	111.8199	0.00
26/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	3857	4	3857	4	0.00
26/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	3927	4	3927	4	0.00
26/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	3892	4	3892	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
26/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	3026	3	3026	3	0.00
26/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2997	3	2997	3	0.00
26/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2969	3	2969	3	0.00
26/04/2017	R197 On 04-May-17			Bond Future	298.27	298.2044	298.2666	298.2044	113.00
26/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10323	10	10323	10	0.00
26/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10333	10	10333	10	0.00
26/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10313	10	10313	10	0.00
26/04/2017	R197 On 03-August-17			Bond Future	297.10	297.0429	297.1043	297.0429	2,350.00
26/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	10946	11	10946	11	0.00
26/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	10956	11	10956	11	0.00
26/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	10966	11	10966	11	0.00
26/04/2017	R197 On 02-November-17			Bond Future	302.95	302.8866	302.9495	302.8866	0.00
26/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2211	2	2211	2	0.00
26/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2221	2	2221	2	0.00
26/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2201	2	2201	2	0.00
26/04/2017	R197 On 01-February-18			Bond Future	302.01	301.9459	302.0091	301.9459	0.00
26/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	339	0	339	0	0.00
26/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	329	0	329	0	0.00
26/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	349	0	349	0	0.00
26/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 04-May-17			Bond Future	243.85	243.8001	243.8509	243.8001	20,109.00
26/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
26/04/2017	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
26/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	12859	13	12859	13	0.00
26/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	12869	13	12869	13	0.00
26/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	12879	13	12879	13	0.00
26/04/2017	R202 On 03-August-17			Bond Future	244.87	244.8244	244.8745	244.8244	29,937.00
26/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13486	14	13486	14	0.00
26/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	13496	14	13496	14	0.00
26/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13476	14	13476	14	0.00
26/04/2017	R202 On 02-November-17			Bond Future	249.69	249.6409	249.6922	249.6409	0.00
26/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4198	4	4198	4	0.00
26/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4218	4	4218	4	0.00
26/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4208	4	4208	4	0.00
26/04/2017	R202 On 01-February-18			Bond Future	250.98	250.9328	250.9845	250.9328	0.00
26/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1925	2	1925	2	0.00
26/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1915	2	1915	2	0.00
26/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1905	2	1905	2	0.00
26/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 04-May-17			Bond Future	7.49	101.4491	7.4852	101.4491	27,749.00
26/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	198	0	198	0	0.00
26/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	194	0	194	0	0.00
26/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	201	0	201	0	0.00
26/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
26/04/2017	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
26/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
26/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
26/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
26/04/2017	R204 On 04-May-17			Bond Future	7.48	103.8670	7.4847	103.8670	26,275.00
26/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	623	1	623	1	0.00
26/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	653	1	653	1	0.00
26/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	638	1	638	1	0.00
26/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R204 On 03-August-17			Bond Future	7.44	101.8037	7.4426	101.8037	9,540.00
26/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	523	1	523	1	0.00
26/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	532	1	532	1	0.00
26/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	541	1	541	1	0.00
26/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	128	0	128	0	0.00
26/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	125	0	125	0	0.00
26/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	121	0	121	0	0.00
26/04/2017	R204 On 02-November-17			Bond Future	7.34	103.7823	7.3369	103.7823	0.00
26/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	560	1	560	1	0.00
26/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	544	1	544	1	0.00
26/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	552	1	552	1	0.00
26/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	116	0	116	0	0.00
26/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	114	0	114	0	0.00
26/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	111	0	111	0	0.00
26/04/2017	R204 On 01-February-18			Bond Future	7.11	101.8135	7.1148	101.8135	0.00
26/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	380	0	380	0	0.00
26/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	390	0	390	0	0.00
26/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	385	0	385	0	0.00
26/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	263	0	263	0	0.00
26/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	260	0	260	0	0.00
26/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	267	0	267	0	0.00
26/04/2017	R207 On 04-May-17			Bond Future	7.54	101.5970	7.5354	101.5970	61,604.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1568	2	1568	2	0.00
26/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1614	2	1614	2	0.00
26/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1591	2	1591	2	0.00
26/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R207 On 03-August-17			Bond Future	7.52	99.8875	7.5201	99.8875	17,035.00
26/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1523	2	1523	2	51.00
26/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1933	2	1933	2	0.00
26/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1913	2	1913	2	0.00
26/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1952	2	1952	2	0.00
26/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	38	0	38	0	0.00
26/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	36	0	36	0	0.00
26/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	76	0	76	0	0.00
26/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	37	0	37	0	0.00
26/04/2017	R207 On 02-November-17			Bond Future	7.47	101.8288	7.4689	101.8288	0.00
26/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1313	1	1313	1	0.00
26/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1343	1	1343	1	0.00
26/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1328	1	1328	1	0.00
26/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	205	0	205	0	0.00
26/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	201	0	201	0	0.00
26/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	209	0	209	0	0.00
26/04/2017	R207 On 01-February-18			Bond Future	7.38	100.2197	7.3787	100.2197	0.00
26/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	917	1	917	1	0.00
26/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	928	1	928	1	0.00
26/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	939	1	939	1	0.00
26/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	519	1	519	1	0.00
26/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	526	1	526	1	0.00
26/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	512	1	512	1	0.00
26/04/2017	R208 On 04-May-17			Bond Future	7.72	97.5781	7.7158	97.5781	18,236.00
26/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2095	2	2095	2	0.00
26/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2158	2	2158	2	0.00
26/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2127	2	2127	2	0.00
26/04/2017	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
26/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R208 On 03-August-17			Bond Future	7.72	99.4353	7.7151	99.4353	11,593.00
26/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1969	2	1969	2	0.00
26/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2018	2	2018	2	0.00
26/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1993	2	1993	2	0.00
26/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	183	0	183	0	0.00
26/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	188	0	188	0	0.00
26/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	194	0	194	0	0.00
26/04/2017	R208 On 02-November-17			Bond Future	7.70	97.9654	7.7018	97.9654	0.00
26/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1781	2	1781	2	0.00
26/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1823	2	1823	2	0.00
26/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1802	2	1802	2	0.00
26/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	404	0	404	0	0.00
26/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	396	0	396	0	0.00
26/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	411	0	411	0	0.00
26/04/2017	R208 On 01-February-18			Bond Future	7.67	99.9217	7.6698	99.9217	0.00
26/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1408	1	1408	1	0.00
26/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1376	1	1376	1	0.00
26/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1392	1	1392	1	0.00
26/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	944	1	944	1	0.00
26/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	933	1	933	1	0.00
26/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	922	1	922	1	0.00
26/04/2017	R209 On 04-May-17			Bond Future	9.47	72.8890	9.4682	72.8890	51,241.00
26/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	3	0	3	0	1,130.00
26/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1303	2	1303	2	0.00
26/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	580	1	580	1	0.00
26/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	649	1	649	1	0.00
26/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	247	0	247	0	0.00
26/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	614	1	614	1	0.00
26/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	211	0	211	0	1,130.00
26/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3823	4	3823	4	0.00
26/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	636	1	636	1	0.00
26/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1199	1	1199	1	1,130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	601	0	601	0	0.00
26/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	568	0	568	0	0.00
26/04/2017	R209 On 03-August-17			Bond Future	9.51	74.2763	9.5136	74.2763	19,080.00
26/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1985	2	1985	2	0.00
26/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1954	2	1954	2	0.00
26/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2017	2	2017	2	0.00
26/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2486	2	2486	2	0.00
26/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2449	2	2449	2	0.00
26/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2523	2	2523	2	0.00
26/04/2017	R209 On 02-November-17			Bond Future	9.56	72.5695	9.5567	72.5695	476.00
26/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4720	5	4720	5	0.00
26/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3003	3	3003	3	0.00
26/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2937	3	2937	3	0.00
26/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	470	1	470	1	2,800.00
26/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1512	2	1512	2	4,100.00
26/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7380	8	7380	8	0.00
26/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2970	3	2970	3	0.00
26/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1837	2	1837	2	3,360.00
26/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5396	5	5396	5	0.00
26/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	867	1	867	1	1,300.00
26/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3115	3	3115	3	0.00
26/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3184	3	3184	3	0.00
26/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9695	9	9695	9	0.00
26/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3150	3	3150	3	0.00
26/04/2017	R209 On 01-February-18			Bond Future	9.60	74.0186	9.5964	74.0186	0.00
26/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4184	4	4184	4	0.00
26/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4253	4	4253	4	0.00
26/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4219	4	4219	4	0.00
26/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3434	3	3434	3	0.00
26/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3373	3	3373	3	0.00
26/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3403	3	3403	3	0.00
26/04/2017	R210 On 04-May-17			Bond Future	184.63	184.5958	184.6343	184.5958	1,503.00
26/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
26/04/2017	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
26/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	7676	8	7676	8	0.00
26/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	7696	8	7696	8	0.00
26/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	7686	8	7686	8	0.00
26/04/2017	R210 On 03-August-17			Bond Future	188.18	188.1432	188.1809	188.1432	195.00
26/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8109	8	8109	8	0.00
26/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8119	8	8119	8	0.00
26/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8099	8	8099	8	0.00
26/04/2017	R210 On 02-November-17			Bond Future	189.48	189.4443	189.4829	189.4443	0.00
26/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	2597	3	2597	3	0.00
26/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	2587	3	2587	3	0.00
26/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	2607	3	2607	3	0.00
26/04/2017	R210 On 01-February-18			Bond Future	193.31	193.2684	193.3073	193.2684	0.00
26/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	927	1	927	1	0.00
26/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	937	1	937	1	0.00
26/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	947	1	947	1	0.00
26/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 04-May-17			Bond Future	148.44	148.5354	148.4351	148.5354	3,268.00
26/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3805	4	3805	4	0.00
26/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3795	4	3795	4	0.00
26/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3815	4	3815	4	0.00
26/04/2017	R212 On 03-August-17			Bond Future	149.26	149.3626	149.2594	149.3626	4,858.00
26/04/2017	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
26/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4081	4	4081	4	0.00
26/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4101	4	4101	4	0.00
26/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4091	4	4091	4	0.00
26/04/2017	R212 On 02-November-17			Bond Future	152.20	152.3011	152.1960	152.3011	0.00
26/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	204	0	204	0	0.00
26/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	214	0	214	0	0.00
26/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	224	0	224	0	0.00
26/04/2017	R212 On 01-February-18			Bond Future	153.21	153.3153	153.2076	153.3153	0.00
26/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1482	1	1482	1	0.00
26/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1492	1	1492	1	0.00
26/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1502	1	1502	1	0.00
26/04/2017	R213 On 04-May-17			Bond Future	9.19	84.6905	9.1881	84.6905	40,207.00
26/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1393	2	1393	2	0.00
26/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1340	2	1340	2	0.00
26/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1288	2	1288	2	0.00
26/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	182	0	182	0	0.00
26/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	168	0	168	0	0.00
26/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	197	0	197	0	0.00
26/04/2017	R213 On 03-August-17			Bond Future	9.23	86.3024	9.2312	86.3024	18,445.00
26/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2493	3	2493	3	0.00
26/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2529	3	2529	3	0.00
26/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2566	3	2566	3	0.00
26/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1803	2	1803	2	0.00
26/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1773	2	1773	2	0.00
26/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1832	2	1832	2	0.00
26/04/2017	R213 On 02-November-17			Bond Future	9.27	84.4289	9.2739	84.4289	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
26/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3222	3	3222	3	0.00
26/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3153	3	3153	3	0.00
26/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3187	3	3187	3	0.00
26/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2715	3	2715	3	0.00
26/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2684	3	2684	3	0.00
26/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2653	3	2653	3	0.00
26/04/2017	R213 On 01-February-18			Bond Future	9.31	86.1148	9.3135	86.1148	0.00
26/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4031	4	4031	4	0.00
26/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	3996	4	3996	4	0.00
26/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	3962	4	3962	4	0.00
26/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3302	3	3302	3	0.00
26/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3272	3	3272	3	0.00
26/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3333	3	3333	3	0.00
26/04/2017	R214 On 04-May-17			Bond Future	9.61	72.5771	9.6132	72.5771	35,291.00
26/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	469	1	469	1	0.00
26/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	529	1	529	1	0.00
26/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	499	1	499	1	0.00
26/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	847	1	847	1	0.00
26/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	805	1	805	1	0.00
26/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	765	1	765	1	0.00
26/04/2017	R214 On 03-August-17			Bond Future	9.66	73.9585	9.6591	73.9585	2,797.00
26/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1857	2	1857	2	0.00
26/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1888	2	1888	2	0.00
26/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1919	2	1919	2	0.00
26/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2874	3	2874	3	0.00
26/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2833	3	2833	3	0.00
26/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2915	3	2915	3	0.00
26/04/2017	R214 On 02-November-17			Bond Future	9.70	72.0986	9.7046	72.0986	0.00
26/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2779	3	2779	3	0.00
26/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2843	3	2843	3	0.00
26/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2811	3	2811	3	0.00
26/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3654	4	3654	4	0.00
26/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3577	3	3577	3	0.00
26/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3615	3	3615	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2017	R214 On 01-February-18			Bond Future	9.75	73.5384	9.7477	73.5384	0.00
26/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4251	4	4251	4	0.00
26/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4215	4	4215	4	0.00
26/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4286	4	4286	4	0.00
26/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3720	4	3720	4	0.00
26/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3687	4	3687	4	0.00
26/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3654	4	3654	4	0.00
26/04/2017	R248 On 04-May-17			Bond Future	9.69	92.7903	9.6934	92.7903	76,763.00
26/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	749	1	749	1	0.00
26/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	708	1	708	1	0.00
26/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	669	1	669	1	0.00
26/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	1008	1	1008	1	0.00
26/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1059	1	1059	1	0.00
26/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	959	1	959	1	0.00
26/04/2017	R248 On 03-August-17			Bond Future	9.74	94.5564	9.7417	94.5564	41,589.00
26/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2391	3	2391	3	0.00
26/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2429	3	2429	3	0.00
26/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2352	3	2352	3	0.00
26/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3938	4	3938	4	0.00
26/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3885	4	3885	4	0.00
26/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3992	4	3992	4	0.00
26/04/2017	R248 On 02-November-17			Bond Future	9.79	91.9555	9.7896	91.9555	0.00
26/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3554	4	3554	4	0.00
26/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3594	4	3594	4	0.00
26/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3635	4	3635	4	0.00
26/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4888	5	4888	5	0.00
26/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4838	5	4838	5	0.00
26/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4788	5	4788	5	0.00
26/04/2017	R248 On 01-February-18			Bond Future	9.84	93.7918	9.8353	93.7918	0.00
26/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5430	6	5430	6	0.00
26/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5474	6	5474	6	0.00
26/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5519	6	5519	6	0.00
26/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4913	5	4913	5	0.00
26/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4871	5	4871	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
26/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4955	5	4955	5	0.00
