



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
28/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	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
28/04/2017	2025 On 04-May-17			Bond Future	128.14	128.1153	128.1421	128.1153	3,234.00
28/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4428	4	4428	4	0.00
28/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4418	4	4418	4	0.00
28/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4438	4	4438	4	0.00
28/04/2017	2025 On 03-August-17			Bond Future	129.27	129.2460	129.2726	129.2460	2,414.00
28/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4687	5	4687	5	0.00
28/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	4707	5	4707	5	0.00
28/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	4697	5	4697	5	0.00
28/04/2017	2025 On 02-November-17			Bond Future	131.81	131.7889	131.8131	131.7889	0.00
28/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1157	1	1157	1	0.00
28/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1167	1	1167	1	0.00
28/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1147	1	1147	1	0.00
28/04/2017	2025 On 01-February-18			Bond Future	133.12	133.0966	133.1223	133.0966	0.00
28/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	768	1	768	1	0.00
28/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	758	1	758	1	0.00
28/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	778	1	778	1	0.00
28/04/2017	2029 On 04-May-17			Bond Future	98.94	99.4439	98.9414	99.4439	1,772.00
28/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1729	1	1729	1	0.00
28/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1709	1	1709	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
28/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1719	1	1719	1	0.00
28/04/2017	2029 On 01-February-18			Bond Future	103.87	104.4061	103.8713	104.4061	0.00
28/04/2017	2030 On 04-May-17			Bond Future	9.12	93.5743	9.1229	93.5743	24,363.00
28/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1504	1	1504	1	0.00
28/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1435	1	1435	1	0.00
28/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1367	1	1367	1	0.00
28/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 03-August-17			Bond Future	9.17	91.3476	9.1719	91.3476	11,399.00
28/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	1082	1	1082	1	0.00
28/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	1218	1	1218	1	0.00
28/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	1150	1	1150	1	0.00
28/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 02-November-17			Bond Future	9.21	93.1233	9.2123	93.1233	0.00
28/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	998	1	998	1	0.00
28/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	931	1	931	1	0.00
28/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	863	1	863	1	0.00
28/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 01-February-18			Bond Future	9.25	90.9763	9.2480	90.9763	0.00
28/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	880	1	880	1	0.00
28/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	947	1	947	1	0.00
28/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	814	1	814	1	0.00
28/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2032 On 04-May-17			Bond Future	9.28	92.3884	9.2828	92.3884	11,951.00
28/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1456	1	1456	1	0.00
28/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1396	1	1396	1	0.00
28/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1338	1	1338	1	0.00

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28/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	154	0	154	0	0.00
28/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	140	0	140	0	0.00
28/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	168	0	168	0	0.00
28/04/2017	2032 On 03-August-17			Bond Future	9.33	94.1457	9.3301	94.1457	13,370.00
28/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2807	3	2807	3	0.00
28/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2848	3	2848	3	0.00
28/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2767	3	2767	3	0.00
28/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	1965	2	1965	2	0.00
28/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2030	2	2030	2	0.00
28/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	1998	2	1998	2	0.00
28/04/2017	2032 On 02-November-17			Bond Future	9.38	91.8173	9.3752	91.8173	0.00
28/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3631	4	3631	4	0.00
28/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3670	4	3670	4	0.00
28/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3709	4	3709	4	0.00
28/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2835	3	2835	3	0.00
28/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	2868	3	2868	3	0.00
28/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2802	3	2802	3	0.00
28/04/2017	2032 On 01-February-18			Bond Future	9.42	93.6496	9.4158	93.6496	0.00
28/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4531	4	4531	4	0.00
28/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4571	4	4571	4	0.00
28/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4610	5	4610	5	0.00
28/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3537	4	3537	4	0.00
28/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3505	4	3505	4	0.00
28/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3568	4	3568	4	0.00
28/04/2017	2033 On 04-May-17			Bond Future	105.29	105.2650	105.2869	105.2650	5,704.00
28/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5553	6	5553	6	0.00
28/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5543	6	5543	6	0.00
28/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5563	6	5563	6	0.00
28/04/2017	2033 On 03-August-17			Bond Future	107.31	107.2870	107.3088	107.2870	6,134.00
28/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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28/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5811	6	5811	6	0.00
28/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5821	6	5821	6	0.00
28/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5831	6	5831	6	0.00
28/04/2017	2033 On 02-November-17			Bond Future	108.34	108.3208	108.3406	108.3208	0.00
28/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1739	2	1739	2	0.00
28/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1749	2	1749	2	0.00
28/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1729	2	1729	2	0.00
28/04/2017	2033 On 01-February-18			Bond Future	110.53	110.5070	110.5280	110.5070	0.00
28/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	888	1	888	1	0.00
28/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	868	1	868	1	0.00
28/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	878	1	878	1	0.00
28/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2037 On 04-May-17			Bond Future	9.54	92.8327	9.5381	92.8327	27,265.00
28/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	882	1	882	1	0.00
28/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	833	1	833	1	0.00
28/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	931	1	931	1	0.00
28/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	492	1	492	1	0.00
28/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	459	1	459	1	0.00
28/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	427	1	427	1	0.00
28/04/2017	2037 On 03-August-17			Bond Future	9.59	90.3415	9.5912	90.3415	42,480.00
28/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2656	3	2656	3	0.00
28/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2616	3	2616	3	0.00
28/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2576	2	2576	2	0.00
28/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	2829	3	2829	3	0.00
28/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2788	3	2788	3	0.00
28/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2746	3	2746	3	0.00
28/04/2017	2037 On 02-November-17			Bond Future	9.64	92.0976	9.6366	92.0976	0.00
28/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3962	4	3962	4	0.00

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28/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	4002	4	4002	4	0.00
28/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3921	4	3921	4	0.00
28/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3774	4	3774	4	0.00
28/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3735	4	3735	4	0.00
28/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3814	4	3814	4	0.00
28/04/2017	2037 On 01-February-18			Bond Future	9.68	89.6798	9.6783	89.6798	0.00
28/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	5177	5	5177	5	0.00
28/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5219	5	5219	5	0.00
28/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	5134	5	5134	5	0.00
28/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	4063	4	4063	4	0.00
28/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	4028	4	4028	4	0.00
28/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	4098	4	4098	4	0.00
28/04/2017	2038 On 04-May-17			Bond Future	131.26	131.6608	131.2561	131.6608	4,031.00
28/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8524	8	8524	8	0.00
28/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8534	8	8534	8	0.00
28/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8514	8	8514	8	0.00
28/04/2017	2038 On 03-August-17			Bond Future	132.28	132.6934	132.2802	132.6934	21,092.00
28/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8890	8	8890	8	0.00
28/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8880	8	8880	8	0.00
28/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8900	8	8900	8	0.00
28/04/2017	2038 On 02-November-17			Bond Future	134.88	135.3042	134.8798	135.3042	0.00
28/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1940	2	1940	2	0.00
28/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1920	1	1920	1	0.00
28/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1930	2	1930	2	0.00
28/04/2017	2038 On 01-February-18			Bond Future	136.08	136.5139	136.0818	136.5139	0.00

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28/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	848	0	848	0	0.00
28/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	858	0	858	0	0.00
28/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	868	0	868	0	0.00
28/04/2017	2040 On 04-May-17			Bond Future	9.62	96.4318	9.6182	96.4318	10,745.00
28/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	807	1	807	1	0.00
28/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	760	1	760	1	0.00
28/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	715	1	715	1	0.00
28/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	657	1	657	1	0.00
28/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	699	1	699	1	0.00
28/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	616	1	616	1	0.00
28/04/2017	2040 On 03-August-17			Bond Future	9.67	93.7585	9.6719	93.7585	555.00
28/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2687	3	2687	3	0.00
28/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2728	3	2728	3	0.00
28/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2769	3	2769	3	0.00
28/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3178	3	3178	3	0.00
28/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3133	3	3133	3	0.00
28/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3224	3	3224	3	0.00
28/04/2017	2040 On 02-November-17			Bond Future	9.72	95.5811	9.7181	95.5811	0.00
28/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3946	4	3946	4	0.00
28/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3904	4	3904	4	0.00
28/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3987	4	3987	4	0.00
28/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4400	5	4400	5	0.00
28/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4445	5	4445	5	0.00
28/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4490	5	4490	5	0.00
28/04/2017	2040 On 01-February-18			Bond Future	9.76	92.9825	9.7607	92.9825	0.00
28/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5440	5	5440	5	0.00
28/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5528	5	5528	5	0.00
28/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5484	5	5484	5	0.00
28/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4520	5	4520	5	0.00
28/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4481	5	4481	5	0.00
28/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4441	5	4441	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
28/04/2017	2044 On 04-May-17			Bond Future	9.67	93.2949	9.6731	93.2949	17,161.00
28/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	704	1	704	1	0.00
28/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	748	1	748	1	0.00
28/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	661	1	661	1	0.00
28/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	731	1	731	1	0.00
28/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	688	1	688	1	0.00
28/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	777	1	777	1	0.00
28/04/2017	2044 On 03-August-17			Bond Future	9.73	90.6872	9.7262	90.6872	17,110.00
28/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2630	3	2630	3	0.00
28/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2550	2	2550	2	0.00
28/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2590	2	2590	2	0.00
28/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3482	4	3482	4	0.00
28/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3433	4	3433	4	0.00
28/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3385	4	3385	4	0.00
28/04/2017	2044 On 02-November-17			Bond Future	9.77	92.4501	9.7718	92.4501	0.00
28/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3792	4	3792	4	0.00
28/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3873	4	3873	4	0.00
28/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3833	4	3833	4	0.00
28/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4719	5	4719	5	0.00
28/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4672	5	4672	5	0.00
28/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4766	5	4766	5	0.00
28/04/2017	2044 On 01-February-18			Bond Future	9.81	89.9142	9.8141	89.9142	0.00
28/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5375	5	5375	5	0.00
28/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5418	5	5418	5	0.00
28/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5462	5	5462	5	0.00
28/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4688	5	4688	5	0.00
28/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4648	5	4648	5	0.00
28/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4729	5	4729	5	0.00
28/04/2017	2046 On 04-May-17			Bond Future	125.22	127.2749	125.2211	127.2749	19,136.00
28/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	13119	11	13119	11	0.00
28/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	13109	11	13109	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
28/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	13099	11	13099	11	0.00
28/04/2017	2046 On 03-August-17			Bond Future	127.63	129.7198	127.6261	129.7198	22,790.00
28/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	13564	11	13564	11	0.00
28/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	13544	11	13544	11	0.00
28/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	13554	11	13554	11	0.00
28/04/2017	2046 On 02-November-17			Bond Future	128.55	130.6887	128.5507	130.6887	0.00
28/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	7759	6	7759	6	0.00
28/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	7749	6	7749	6	0.00
28/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	7769	6	7769	6	0.00
28/04/2017	2046 On 01-February-18			Bond Future	131.15	133.3263	131.1463	133.3263	0.00
28/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	1754	0	1754	0	0.00
28/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	1764	0	1764	0	0.00
28/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	1774	0	1774	0	0.00
28/04/2017	2050 On 04-May-17			Bond Future	136.29	136.2588	136.2873	136.2588	4,750.00
28/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11553	12	11553	12	0.00
28/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11563	12	11563	12	0.00
28/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11543	12	11543	12	0.00
28/04/2017	2050 On 03-August-17			Bond Future	137.24	137.2146	137.2432	137.2146	24,401.00
28/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11977	12	11977	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
28/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11997	12	11997	12	0.00
28/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11987	12	11987	12	0.00
28/04/2017	2050 On 02-November-17			Bond Future	139.94	139.9143	139.9404	139.9143	0.00
28/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4710	5	4710	5	0.00
28/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4720	5	4720	5	0.00
28/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4730	5	4730	5	0.00
28/04/2017	2050 On 01-February-18			Bond Future	141.07	141.0462	141.0735	141.0462	0.00
28/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	824	1	824	1	0.00
28/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	834	1	834	1	0.00
28/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	844	1	844	1	0.00
28/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
28/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
28/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	AL37 On 04-May-17			Index Future	533.38	532.6860	533.3840	532.6860	1.00
28/04/2017	AL37 On 03-August-17			Index Future	543.53	542.8210	543.5310	542.8210	0.00
28/04/2017	AL37 On 02-November-17			Index Future	554.08	553.3730	554.0820	553.3730	0.00
28/04/2017	AL37 On 01-February-18			Index Future	565.15	564.4150	565.1470	564.4150	0.00
28/04/2017	AL7T On 04-May-17			Index Future	612.91	611.7630	612.9120	611.7630	0.00
28/04/2017	AL7T On 03-August-17			Index Future	624.57	623.4030	624.5710	623.4030	0.00
28/04/2017	AL7T On 02-November-17			Index Future	636.70	635.5210	636.6960	635.5210	0.00
28/04/2017	AL7T On 01-February-18			Index Future	649.41	648.2020	649.4110	648.2020	0.00
28/04/2017	ALBI On 04-May-17			Index Future	555.03	553.7070	555.0250	553.7070	125.00
28/04/2017	ALBI On 03-August-17			Index Future	565.58	564.2420	565.5840	564.2420	513.00
28/04/2017	ALBI On 02-November-17			Index Future	576.56	575.2110	576.5630	575.2110	0.00
28/04/2017	ALBI On 01-February-18			Index Future	588.08	586.6880	588.0770	586.6880	0.00
28/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	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
28/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/04/2017	EL28 On 04-May-17			Bond Future	126.65	127.1045	126.6519	127.1045	0.00
28/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11248	11	11248	11	0.00
28/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11258	11	11258	11	0.00
28/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11268	11	11268	11	0.00
28/04/2017	EL28 On 03-August-17			Bond Future	129.08	129.5461	129.0843	129.5461	0.00
28/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6086	6	6086	6	0.00
28/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6076	6	6076	6	0.00
28/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6096	6	6096	6	0.00
28/04/2017	EL28 On 02-November-17			Bond Future	129.88	130.3509	129.8773	130.3509	0.00
28/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3993	4	3993	4	0.00
28/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4013	4	4013	4	0.00
28/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4003	4	4003	4	0.00
28/04/2017	EL28 On 01-February-18			Bond Future	132.50	132.9819	132.4995	132.9819	0.00
28/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	199	1	199	1	0.00
28/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	189	1	189	1	0.00
28/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	209	1	209	1	0.00
28/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
28/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 04-May-17			Bond Future	10.58	77.1278	10.5848	77.1278	0.00
28/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	219	0	219	0	0.00
28/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	283	1	283	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
28/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	156	0	156	0	0.00
28/04/2017	ES33 On 03-August-17			Bond Future	10.67	78.5949	10.6693	78.5949	9,466.00
28/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	872	1	872	1	0.00
28/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	809	1	809	1	0.00
28/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	746	1	746	1	0.00
28/04/2017	ES33 On 02-November-17			Bond Future	10.75	76.3302	10.7549	76.3302	0.00
28/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	522	1	522	1	0.00
28/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	461	1	461	1	0.00
28/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	584	1	584	1	0.00
28/04/2017	ES33 On 01-February-18			Bond Future	10.84	77.8535	10.8397	77.8535	0.00
28/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	899	1	899	1	0.00
28/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	958	1	958	1	0.00
28/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1017	1	1017	1	0.00
28/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
28/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
28/04/2017	ES42 On 04-May-17			Bond Future	10.83	80.0957	10.8298	80.0957	0.00
28/04/2017	ES42 On 03-August-17			Bond Future	10.92	81.6193	10.9160	81.6193	7,957.00
28/04/2017	ES42 On 02-November-17			Bond Future	11.00	78.9440	11.0025	78.9440	0.00
28/04/2017	ES42 On 01-February-18			Bond Future	11.09	80.5195	11.0854	80.5195	0.00
28/04/2017	GOVI On 04-May-17			GOVI	553.34	552.0620	553.3370	552.0620	27.00
28/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2911370	290	2911370	290	0.00
28/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2911470	290	2911470	290	0.00
28/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2911570	290	2911570	290	0.00
28/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 03-August-17			GOVI	563.86	562.5650	563.8640	562.5650	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
28/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	27540	1	27540	1	0.00
28/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	27640	1	27640	1	0.00
28/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	27740	1	27740	1	0.00
28/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 02-November-17			GOVI	574.81	573.5010	574.8100	573.5010	0.00
28/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	23700	1	23700	1	0.00
28/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	23600	1	23600	1	0.00
28/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	23500	1	23500	1	0.00
28/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 01-February-18			GOVI	586.29	584.9440	586.2890	584.9440	0.00
28/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	52590	4	52590	4	0.00
28/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	52490	4	52490	4	0.00
28/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	52690	4	52690	4	0.00
28/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2017	IGOV On 04-May-17			Index Future	246.91	247.4960	246.9100	247.4960	320.00
28/04/2017	IGOV On 03-August-17			Index Future	251.65	252.2510	251.6530	252.2510	900.00
28/04/2017	IGOV On 02-November-17			Index Future	256.60	257.2140	256.5980	257.2140	0.00
28/04/2017	IGOV On 01-February-18			Index Future	261.78	262.4050	261.7790	262.4050	0.00
28/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
28/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
28/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
28/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6069	99.6089	99.6069	0.00
28/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.7993	99.8021	99.7993	0.00
28/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7486	99.7487	99.7486	0.00
28/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9287	99.9271	99.9287	0.00
28/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8283	99.8311	99.8283	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
28/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0310	99.0315	99.0310	0.00
28/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6191	98.6177	98.6191	0.00
28/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.57	98.5812	98.5747	98.5812	0.00
28/04/2017	IS02 On 21-December-18			Interest Rate Swap	98.98	99.0000	98.9800	99.0000	0.00
28/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.41	99.4345	99.4112	99.4345	0.00
28/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.84	99.8815	99.8430	99.8815	0.00
28/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.72	96.7925	96.7232	96.7925	0.00
28/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.00	96.0845	96.0018	96.0845	0.00
28/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.25	95.3420	95.2464	95.3420	0.00
28/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.46	95.5716	95.4633	95.5716	0.00
28/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.68	97.8002	97.6817	97.8002	51.00
28/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.85	97.9791	97.8527	97.9791	0.00
28/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.08	99.2032	99.0755	99.2032	0.00
28/04/2017	IS10 On 17-December-25			Interest Rate Swap	96.06	96.2539	96.0565	96.2539	0.00
28/04/2017	IS10 On 16-March-26			Interest Rate Swap	93.10	93.2911	93.0986	93.2911	0.00
28/04/2017	IS10 On 15-June-26			Interest Rate Swap	91.86	92.0559	91.8637	92.0559	0.00
28/04/2017	IS10 On 21-September-26			Interest Rate Swap	94.00	94.1940	94.0041	94.1940	0.00
28/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.75	97.9358	97.7483	97.9358	0.00
28/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.34	96.5342	96.3415	96.5342	0.00
28/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.39	98.5805	98.3861	98.5805	0.00
28/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
28/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
28/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
28/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
28/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
28/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
28/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
28/04/2017	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
28/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
28/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
28/04/2017	R023 On 04-May-17			Bond Future	8.10	99.7154	8.1015	99.7154	12,776.00
28/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2178	2	2178	2	0.00
28/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2266	2	2266	2	0.00
28/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2222	2	2222	2	0.00
28/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	1	0	1	0	0.00
28/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R023 On 03-August-17			Bond Future	8.12	101.6122	8.1201	101.6122	14,332.00
28/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2474	2	2474	2	0.00
28/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2538	2	2538	2	0.00
28/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2505	2	2505	2	0.00
28/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	492	1	492	1	0.00
28/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	481	1	481	1	0.00
28/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	471	1	471	1	0.00
28/04/2017	R023 On 02-November-17			Bond Future	8.14	99.6562	8.1368	99.6562	0.00
28/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2592	3	2592	3	0.00
28/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2620	3	2620	3	0.00
28/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2648	3	2648	3	0.00
28/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	820	1	820	1	0.00
28/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	807	1	807	1	0.00
28/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	833	1	833	1	0.00
28/04/2017	R023 On 01-February-18			Bond Future	8.14	101.6448	8.1437	101.6448	0.00
28/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2294	2	2294	2	0.00
28/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2317	2	2317	2	0.00
28/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2271	2	2271	2	0.00
28/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1584	2	1584	2	0.00
28/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1568	2	1568	2	0.00
28/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1601	2	1601	2	0.00
28/04/2017	R035 On 04-May-17			Bond Future	9.46	96.3569	9.4579	96.3569	7,824.00
28/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	590	0	590	0	0.00
28/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	752	0	752	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
28/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	671	0	671	0	0.00
28/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 03-August-17			Bond Future	9.51	98.1899	9.5065	98.1899	3,219.00
28/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	110	0	110	0	0.00
28/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	29	0	29	0	0.00
28/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	53	0	53	0	0.00
28/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 02-November-17			Bond Future	9.56	95.5966	9.5551	95.5966	0.00
28/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	360	0	360	0	0.00
28/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	439	0	439	0	0.00
28/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	280	0	280	0	0.00
28/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 01-February-18			Bond Future	9.60	97.5043	9.6005	97.5043	0.00
28/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	1019	1	1019	1	0.00
28/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	1175	1	1175	1	0.00
28/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	1097	1	1097	1	0.00
28/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R186 On 04-May-17			Bond Future	8.69	115.3980	8.6926	115.3980	84,015.00
28/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3441	3	3441	3	0.00
28/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1502	1	1502	1	0.00
28/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	42	0	42	0	500.00
28/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1808	2	1808	2	0.00
28/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1562	1	1562	1	0.00
28/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1997	2	1997	2	0.00
28/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	520	0	520	0	500.00
28/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1443	1	1443	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
28/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1745	2	1745	2	0.00
28/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	1	0	1	0	5,209.00
28/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	31	0	31	0	0.00
28/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	88	0	88	0	0.00
28/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	50	0	50	0	500.00
28/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	45	0	45	0	5,209.00
28/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	70	0	70	0	0.00
28/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	469	1	469	1	0.00
28/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	79	0	79	0	0.00
28/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	1809	2	1809	2	0.00
28/04/2017	R186 On 03-August-17			Bond Future	8.73	112.2904	8.7329	112.2904	70,039.00
28/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5511	5	5511	5	0.00
28/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4728	5	4728	5	0.00
28/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2783	3	2783	3	0.00
28/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2702	3	2702	3	0.00
28/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2743	3	2743	3	0.00
28/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2466	2	2466	2	0.00
28/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	473	1	473	1	6,500.00
28/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	651	1	651	1	750.00
28/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1511	2	1511	2	0.00
28/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1459	2	1459	2	0.00
28/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1677	2	1677	2	750.00
28/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1485	2	1485	2	0.00
28/04/2017	R186 On 02-November-17			Bond Future	8.77	114.4732	8.7679	114.4732	4.00
28/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3230	3	3230	3	0.00
28/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3266	3	3266	3	0.00
28/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3302	3	3302	3	0.00
28/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2461	3	2461	3	0.00
28/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2431	3	2431	3	0.00
28/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2490	3	2490	3	0.00
28/04/2017	R186 On 01-February-18			Bond Future	8.80	111.4535	8.7965	111.4535	0.00
28/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	3934	4	3934	4	0.00
28/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	4006	4	4006	4	0.00
28/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	3970	4	3970	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
28/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	2881	3	2881	3	0.00
28/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2852	3	2852	3	0.00
28/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2825	3	2825	3	0.00
28/04/2017	R197 On 04-May-17			Bond Future	298.33	298.2666	298.3288	298.2666	113.00
28/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10261	10	10261	10	0.00
28/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10271	10	10271	10	0.00
28/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10251	10	10251	10	0.00
28/04/2017	R197 On 03-August-17			Bond Future	297.17	297.1043	297.1663	297.1043	2,350.00
28/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	10884	11	10884	11	0.00
28/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	10894	11	10894	11	0.00
28/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	10904	11	10904	11	0.00
28/04/2017	R197 On 02-November-17			Bond Future	303.01	302.9495	303.0063	302.9495	0.00
28/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2154	2	2154	2	0.00
28/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2164	2	2164	2	0.00
28/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2144	2	2144	2	0.00
28/04/2017	R197 On 01-February-18			Bond Future	302.07	302.0091	302.0692	302.0091	0.00
28/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	399	0	399	0	0.00
28/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	389	0	389	0	0.00
28/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	409	0	409	0	0.00
28/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 04-May-17			Bond Future	243.28	243.8509	243.2784	243.8509	20,109.00
28/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/04/2017	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
28/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13432	13	13432	13	0.00
28/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13442	13	13442	13	0.00
28/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13452	13	13452	13	0.00
28/04/2017	R202 On 03-August-17			Bond Future	244.29	244.8745	244.2897	244.8745	29,937.00
28/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14070	13	14070	13	0.00
28/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14080	13	14080	13	0.00
28/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14060	13	14060	13	0.00
28/04/2017	R202 On 02-November-17			Bond Future	249.09	249.6922	249.0908	249.6922	0.00
28/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4799	4	4799	4	0.00
28/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4819	4	4819	4	0.00
28/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4809	4	4809	4	0.00
28/04/2017	R202 On 01-February-18			Bond Future	250.37	250.9845	250.3726	250.9845	0.00
28/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1313	2	1313	2	0.00
28/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1303	2	1303	2	0.00
28/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1293	2	1293	2	0.00
28/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 04-May-17			Bond Future	7.48	101.4414	7.4759	101.4414	25,507.00
28/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	195	0	195	0	0.00
28/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	191	0	191	0	0.00
28/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	198	0	198	0	0.00
28/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
28/04/2017	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
28/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
28/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
28/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
28/04/2017	R204 On 04-May-17			Bond Future	7.45	103.8134	7.4495	103.8134	18,700.00
28/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	676	1	676	1	0.00
28/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	706	1	706	1	0.00
28/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	691	1	691	1	0.00
28/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R204 On 03-August-17			Bond Future	7.40	101.7480	7.4006	101.7480	16,750.00
28/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	558	1	558	1	0.00
28/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	568	1	568	1	0.00
28/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	577	1	577	1	0.00
28/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	109	0	109	0	0.00
28/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	106	0	106	0	0.00
28/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	103	0	103	0	0.00
28/04/2017	R204 On 02-November-17			Bond Future	7.29	103.7259	7.2877	103.7259	0.00
28/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	596	1	596	1	0.00
28/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	579	1	579	1	0.00
28/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	588	1	588	1	0.00
28/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	99	0	99	0	0.00
28/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	97	0	97	0	0.00
28/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	95	0	95	0	0.00
28/04/2017	R204 On 01-February-18			Bond Future	7.05	101.7545	7.0488	101.7545	0.00
28/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	407	0	407	0	0.00
28/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	417	0	417	0	0.00
28/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	412	0	412	0	0.00
28/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	235	0	235	0	0.00
28/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	232	0	232	0	0.00
28/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	239	0	239	0	0.00
28/04/2017	R207 On 04-May-17			Bond Future	7.51	101.5851	7.5052	101.5851	61,351.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1640	2	1640	2	0.00
28/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1686	2	1686	2	0.00
28/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1663	2	1663	2	0.00
28/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R207 On 03-August-17			Bond Future	7.49	99.8743	7.4866	99.8743	17,035.00
28/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1583	2	1583	2	51.00
28/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1998	2	1998	2	0.00
28/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1978	2	1978	2	0.00
28/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	2018	2	2018	2	0.00
28/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	30	0	30	0	0.00
28/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	62	0	62	0	0.00
28/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	28	0	28	0	0.00
28/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	29	0	29	0	0.00
28/04/2017	R207 On 02-November-17			Bond Future	7.43	101.8157	7.4325	101.8157	0.00
28/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1358	1	1358	1	0.00
28/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1389	1	1389	1	0.00
28/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1373	1	1373	1	0.00
28/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	178	0	178	0	0.00
28/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	174	0	174	0	0.00
28/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	182	0	182	0	0.00
28/04/2017	R207 On 01-February-18			Bond Future	7.34	100.2049	7.3363	100.2049	0.00
28/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	948	1	948	1	0.00
28/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	959	1	959	1	0.00
28/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	970	1	970	1	0.00
28/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	475	1	475	1	0.00
28/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	481	1	481	1	0.00
28/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	468	1	468	1	0.00
28/04/2017	R208 On 04-May-17			Bond Future	7.68	97.5131	7.6805	97.5131	15,370.00
28/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2210	2	2210	2	0.00
28/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2273	2	2273	2	0.00
28/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2241	2	2241	2	0.00
28/04/2017	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
28/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R208 On 03-August-17			Bond Future	7.68	99.3680	7.6772	99.3680	13,468.00
28/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	2055	2	2055	2	0.00
28/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2106	2	2106	2	0.00
28/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	2081	2	2081	2	0.00
28/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	155	0	155	0	0.00
28/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	159	0	159	0	0.00
28/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	164	0	164	0	0.00
28/04/2017	R208 On 02-November-17			Bond Future	7.66	97.8972	7.6616	97.8972	0.00
28/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1853	2	1853	2	0.00
28/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1896	2	1896	2	0.00
28/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1874	2	1874	2	0.00
28/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	360	0	360	0	0.00
28/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	353	0	353	0	0.00
28/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	367	0	367	0	0.00
28/04/2017	R208 On 01-February-18			Bond Future	7.63	99.8508	7.6254	99.8508	0.00
28/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1460	1	1460	1	0.00
28/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1428	1	1428	1	0.00
28/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1444	1	1444	1	0.00
28/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	875	1	875	1	0.00
28/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	864	1	864	1	0.00
28/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	854	1	854	1	0.00
28/04/2017	R209 On 04-May-17			Bond Future	9.43	72.5838	9.4326	72.5838	51,241.00
28/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1445	1	1445	1	0.00
28/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	1	0	1	0	1,130.00
28/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	629	1	629	1	0.00
28/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	707	1	707	1	0.00
28/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	667	1	667	1	0.00
28/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	249	0	249	0	0.00
28/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	110	0	110	0	1,130.00
28/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3578	4	3578	4	0.00
28/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	441	1	441	1	0.00
28/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	958	1	958	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
28/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	411	1	411	1	0.00
28/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	383	1	383	1	0.00
28/04/2017	R209 On 03-August-17			Bond Future	9.48	73.9645	9.4770	73.9645	19,104.00
28/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	2092	2	2092	2	0.00
28/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	2059	2	2059	2	0.00
28/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2125	2	2125	2	0.00
28/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2344	2	2344	2	0.00
28/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2309	2	2309	2	0.00
28/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2380	3	2380	3	0.00
28/04/2017	R209 On 02-November-17			Bond Future	9.52	72.2519	9.5194	72.2519	476.00
28/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4855	5	4855	5	0.00
28/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3099	3	3099	3	0.00
28/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	3031	3	3031	3	0.00
28/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7561	7	7561	7	0.00
28/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	485	0	485	0	2,800.00
28/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1563	2	1563	2	4,100.00
28/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	3065	3	3065	3	0.00
28/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1722	2	1722	2	3,360.00
28/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	797	1	797	1	1,300.00
28/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5197	5	5197	5	0.00
28/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	2960	3	2960	3	0.00
28/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3028	3	3028	3	0.00
28/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9459	10	9459	10	0.00
28/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	2994	3	2994	3	0.00
28/04/2017	R209 On 01-February-18			Bond Future	9.56	73.6937	9.5578	73.6937	0.00
28/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4290	4	4290	4	0.00
28/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4325	4	4325	4	0.00
28/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4361	4	4361	4	0.00
28/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3283	3	3283	3	0.00
28/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3223	3	3223	3	0.00
28/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3253	3	3253	3	0.00
28/04/2017	R210 On 04-May-17			Bond Future	183.97	184.6343	183.9750	184.6343	1,503.00
28/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/04/2017	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
28/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	8335	8	8335	8	0.00
28/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	8355	8	8355	8	0.00
28/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	8345	8	8345	8	0.00
28/04/2017	R210 On 03-August-17			Bond Future	187.51	188.1809	187.5082	188.1809	195.00
28/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8782	8	8782	8	0.00
28/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8792	8	8792	8	0.00
28/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8772	8	8772	8	0.00
28/04/2017	R210 On 02-November-17			Bond Future	188.79	189.4829	188.7929	189.4829	0.00
28/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	3287	3	3287	3	0.00
28/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	3277	3	3277	3	0.00
28/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	3297	3	3297	3	0.00
28/04/2017	R210 On 01-February-18			Bond Future	192.60	193.3073	192.6046	193.3073	0.00
28/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	225	1	225	1	0.00
28/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	235	1	235	1	0.00
28/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	245	1	245	1	0.00
28/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 04-May-17			Bond Future	148.53	148.4351	148.5312	148.4351	3,268.00
28/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3709	4	3709	4	0.00
28/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3699	4	3699	4	0.00
28/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3719	4	3719	4	0.00
28/04/2017	R212 On 03-August-17			Bond Future	149.36	149.2594	149.3566	149.2594	4,858.00
28/04/2017	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
28/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	3983	4	3983	4	0.00
28/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4003	4	4003	4	0.00
28/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	3993	4	3993	4	0.00
28/04/2017	R212 On 02-November-17			Bond Future	152.29	152.1960	152.2919	152.1960	0.00
28/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	108	0	108	0	0.00
28/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	118	0	118	0	0.00
28/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	128	0	128	0	0.00
28/04/2017	R212 On 01-February-18			Bond Future	153.31	153.2076	153.3064	153.2076	0.00
28/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1384	1	1384	1	0.00
28/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1394	1	1394	1	0.00
28/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1404	2	1404	2	0.00
28/04/2017	R213 On 04-May-17			Bond Future	9.16	84.3862	9.1575	84.3862	40,207.00
28/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1520	1	1520	1	0.00
28/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1462	1	1462	1	0.00
28/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1405	1	1405	1	0.00
28/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	95	0	95	0	0.00
28/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	86	0	86	0	0.00
28/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	105	0	105	0	0.00
28/04/2017	R213 On 03-August-17			Bond Future	9.20	85.9914	9.1997	85.9914	18,445.00
28/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2602	2	2602	2	0.00
28/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2640	3	2640	3	0.00
28/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2679	3	2679	3	0.00
28/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1701	2	1701	2	0.00
28/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1673	2	1673	2	0.00
28/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1730	2	1730	2	0.00
28/04/2017	R213 On 02-November-17			Bond Future	9.24	84.1121	9.2417	84.1121	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
28/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3304	3	3304	3	0.00
28/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3233	3	3233	3	0.00
28/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3268	3	3268	3	0.00
28/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2581	3	2581	3	0.00
28/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2551	3	2551	3	0.00
28/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2521	3	2521	3	0.00
28/04/2017	R213 On 01-February-18			Bond Future	9.28	85.7906	9.2800	85.7906	0.00
28/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4114	4	4114	4	0.00
28/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	4079	4	4079	4	0.00
28/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	4044	4	4044	4	0.00
28/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3165	3	3165	3	0.00
28/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3135	3	3135	3	0.00
28/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3195	3	3195	3	0.00
28/04/2017	R214 On 04-May-17			Bond Future	9.58	72.2966	9.5776	72.2966	23,785.00
28/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	495	0	495	0	0.00
28/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	563	1	563	1	0.00
28/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	528	0	528	0	0.00
28/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	620	1	620	1	0.00
28/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	583	1	583	1	0.00
28/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	547	1	547	1	0.00
28/04/2017	R214 On 03-August-17			Bond Future	9.62	73.6718	9.6226	73.6718	14,297.00
28/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1942	2	1942	2	0.00
28/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1974	2	1974	2	0.00
28/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	2006	2	2006	2	0.00
28/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2703	3	2703	3	0.00
28/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2664	3	2664	3	0.00
28/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2743	3	2743	3	0.00
28/04/2017	R214 On 02-November-17			Bond Future	9.67	71.8067	9.6673	71.8067	0.00
28/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2908	3	2908	3	0.00
28/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2974	3	2974	3	0.00
28/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2941	3	2941	3	0.00
28/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3447	4	3447	4	0.00
28/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3523	4	3523	4	0.00
28/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3485	4	3485	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
28/04/2017	R214 On 01-February-18			Bond Future	9.71	73.2396	9.7092	73.2396	0.00
28/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4416	4	4416	4	0.00
28/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4380	4	4380	4	0.00
28/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4453	4	4453	4	0.00
28/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3618	4	3618	4	0.00
28/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3586	4	3586	4	0.00
28/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3555	4	3555	4	0.00
28/04/2017	R248 On 04-May-17			Bond Future	9.66	92.4346	9.6628	92.4346	63,273.00
28/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	770	1	770	1	0.00
28/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	725	1	725	1	0.00
28/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	681	1	681	1	0.00
28/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	750	1	750	1	0.00
28/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	796	1	796	1	0.00
28/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	705	1	705	1	0.00
28/04/2017	R248 On 03-August-17			Bond Future	9.71	94.1929	9.7102	94.1929	74,596.00
28/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2488	2	2488	2	0.00
28/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2527	2	2527	2	0.00
28/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2449	2	2449	2	0.00
28/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3755	4	3755	4	0.00
28/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3704	4	3704	4	0.00
28/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3808	4	3808	4	0.00
28/04/2017	R248 On 02-November-17			Bond Future	9.76	91.5854	9.7575	91.5854	0.00
28/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3669	4	3669	4	0.00
28/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3710	4	3710	4	0.00
28/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3752	4	3752	4	0.00
28/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4719	5	4719	5	0.00
28/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4670	5	4670	5	0.00
28/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4622	5	4622	5	0.00
28/04/2017	R248 On 01-February-18			Bond Future	9.80	93.4130	9.8020	93.4130	0.00
28/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5572	5	5572	5	0.00
28/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5617	5	5617	5	0.00
28/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5662	6	5662	6	0.00
28/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4765	5	4765	5	0.00
28/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4724	5	4724	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
28/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4807	5	4807	5	0.00
