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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/04/2017 TO: 20/04/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	2025 On 04-May-17			Bond Future	127.84	127.8308	127.8377	127.8308	3,234.00
20/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4732	5	5	5	0.00
20/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4722	5	5	5	0.00
20/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4742	5	5	5	0.00
20/04/2017	2025 On 03-August-17			Bond Future	128.97	128.9591	128.9658	128.9591	0.00
20/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4994	5	5	5	0.00
20/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5014	5	5	5	0.00
20/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5004	5	5	5	0.00
20/04/2017	2025 On 02-November-17			Bond Future	131.51	131.5016	131.5088	131.5016	0.00
20/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1461	1	1	1	0.00
20/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1471	1	1	1	0.00
20/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1451	1	1	1	0.00
20/04/2017	2025 On 01-February-18			Bond Future	132.81	132.8051	132.8089	132.8051	0.00
20/04/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	1081	1	1	1	0.00
20/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	1071	1	1	1	0.00
20/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	1091	1	1	1	0.00
20/04/2017	2029 On 04-May-17			Bond Future	99.58	99.5745	99.5798	99.5745	1,772.00
20/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1090	1	1	1	0.00
20/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1070	1	1	1	0.00
20/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1080	1	1	1	0.00
20/04/2017	2029 On 01-February-18			Bond Future	104.56	104.5524	104.5554	104.5524	0.00
20/04/2017	2030 On 04-May-17			Bond Future	9.12	93.1177	93.7875	93.1177	31,319.00
20/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1503	1	2	1	0.00
20/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1434	1	1	1	0.00
20/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1366	1	1	1	0.00
20/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 03-August-17			Bond Future	9.17	90.8851	91.5675	90.8851	3,800.00
20/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	1084	0	1	0	0.00
20/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	1219	1	1	1	0.00
20/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	1152	0	1	0	0.00
20/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 02-November-17			Bond Future	9.21	92.6555	93.3515	92.6555	0.00
20/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	1006	0	1	0	0.00
20/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	939	0	1	0	0.00
20/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	871	0	1	0	0.00
20/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 01-February-18			Bond Future	9.25	90.4994	91.2068	90.4994	0.00
20/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	885	0	1	0	0.00
20/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	951	0	1	0	0.00
20/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	818	0	1	0	0.00
20/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2032 On 04-May-17			Bond Future	9.29	91.8270	92.5806	91.8270	22,177.00
20/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1663	1	2	1	0.00
20/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1610	1	2	1	0.00
20/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1559	1	2	1	0.00
20/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	405	1	0	1	0.00
20/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	384	1	0	1	0.00
20/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	427	1	0	1	0.00
20/04/2017	2032 On 03-August-17			Bond Future	9.33	93.5766	94.3443	93.5766	460.00
20/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2895	2	3	2	0.00
20/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2854	2	3	2	0.00
20/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2935	3	3	3	0.00
20/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2087	2	2	2	0.00
20/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2153	3	2	3	0.00
20/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2120	2	2	2	0.00
20/04/2017	2032 On 02-November-17			Bond Future	9.38	91.2407	92.0237	91.2407	0.00
20/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3709	3	4	3	0.00
20/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3747	3	4	3	0.00
20/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3787	3	4	3	0.00
20/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2942	3	3	3	0.00
20/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	2976	3	3	3	0.00
20/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2909	3	3	3	0.00
20/04/2017	2032 On 01-February-18			Bond Future	9.42	93.0618	93.8579	93.0618	0.00
20/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4602	4	5	4	0.00
20/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4641	4	5	4	0.00

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20/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4680	4	5	4	0.00
20/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3641	4	4	4	0.00
20/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3609	4	4	4	0.00
20/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3673	4	4	4	0.00
20/04/2017	2033 On 04-May-17			Bond Future	105.19	105.1815	105.1870	105.1815	5,704.00
20/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5653	6	6	6	0.00
20/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5643	6	6	6	0.00
20/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5663	6	6	6	0.00
20/04/2017	2033 On 03-August-17			Bond Future	107.21	107.2045	107.2099	107.2045	430.00
20/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5910	6	6	6	0.00
20/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5920	6	6	6	0.00
20/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5930	6	6	6	0.00
20/04/2017	2033 On 02-November-17			Bond Future	108.25	108.2410	108.2468	108.2410	0.00
20/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1833	2	2	2	0.00
20/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1843	2	2	2	0.00
20/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1823	2	2	2	0.00
20/04/2017	2033 On 01-February-18			Bond Future	110.43	110.4269	110.4299	110.4269	0.00
20/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	790	1	1	1	0.00
20/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	770	1	1	1	0.00
20/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	780	1	1	1	0.00
20/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00

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20/04/2017	2037 On 04-May-17			Bond Future	9.54	92.2983	93.1198	92.2983	54,467.00
20/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	1216	1	1	1	0.00
20/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	1171	1	1	1	0.00
20/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	1263	1	1	1	0.00
20/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	833	1	1	1	0.00
20/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	798	1	1	1	0.00
20/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	763	1	1	1	0.00
20/04/2017	2037 On 03-August-17			Bond Future	9.59	89.7998	90.6367	89.7998	480.00
20/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2774	2	3	2	0.00
20/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2734	2	3	2	0.00
20/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2694	2	3	2	0.00
20/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	2949	3	3	3	0.00
20/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2907	3	3	3	0.00
20/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2866	3	3	3	0.00
20/04/2017	2037 On 02-November-17			Bond Future	9.64	91.5490	92.4026	91.5490	0.00
20/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	4022	4	4	4	0.00
20/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3982	4	4	4	0.00
20/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	4062	4	4	4	0.00
20/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3830	4	4	4	0.00
20/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3790	4	4	4	0.00
20/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3870	4	4	4	0.00
20/04/2017	2037 On 01-February-18			Bond Future	9.68	89.1206	89.9886	89.1206	0.00
20/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	5207	5	5	5	0.00
20/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	5165	5	5	5	0.00
20/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5249	5	5	5	0.00
20/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	4092	4	4	4	0.00
20/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	4056	4	4	4	0.00
20/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	4129	5	4	5	0.00
20/04/2017	2038 On 04-May-17			Bond Future	131.56	131.5576	131.5645	131.5576	19,811.00
20/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8216	8	8	8	0.00

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20/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8226	8	8	8	0.00
20/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8206	8	8	8	0.00
20/04/2017	2038 On 03-August-17			Bond Future	132.60	132.5912	132.5979	132.5912	2,706.00
20/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8572	9	9	9	0.00
20/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8562	9	9	9	0.00
20/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8582	9	9	9	0.00
20/04/2017	2038 On 02-November-17			Bond Future	135.21	135.2054	135.2125	135.2054	0.00
20/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1587	2	2	2	0.00
20/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1607	2	2	2	0.00
20/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1597	2	2	2	0.00
20/04/2017	2038 On 01-February-18			Bond Future	136.42	136.4147	136.4182	136.4147	0.00
20/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	512	1	1	1	0.00
20/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	522	1	1	1	0.00
20/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	532	1	1	1	0.00
20/04/2017	2040 On 04-May-17			Bond Future	9.61	95.9040	96.8260	95.9040	11,300.00
20/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	1225	1	1	1	0.00
20/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	1178	1	1	1	0.00
20/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	1133	1	1	1	0.00
20/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	992	2	1	2	0.00
20/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	1034	2	1	2	0.00
20/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	951	1	1	1	0.00
20/04/2017	2040 On 03-August-17			Bond Future	9.66	93.2237	94.1630	93.2237	0.00
20/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2854	2	3	2	0.00
20/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2896	2	3	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
20/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2938	3	3	3	0.00
20/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3259	4	3	4	0.00
20/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3214	4	3	4	0.00
20/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3305	4	3	4	0.00
20/04/2017	2040 On 02-November-17			Bond Future	9.71	95.0397	95.9976	95.0397	0.00
20/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	4090	4	4	4	0.00
20/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	4049	4	4	4	0.00
20/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	4132	4	4	4	0.00
20/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4449	5	4	5	0.00
20/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4494	5	4	5	0.00
20/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4539	5	5	5	0.00
20/04/2017	2040 On 01-February-18			Bond Future	9.75	92.4305	93.4050	92.4305	0.00
20/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5572	5	6	5	0.00
20/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5661	5	6	5	0.00
20/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5617	5	6	5	0.00
20/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4559	5	5	5	0.00
20/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4520	5	5	5	0.00
20/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4480	5	4	5	0.00
20/04/2017	2044 On 04-May-17			Bond Future	9.64	92.9393	93.8700	92.9393	23,771.00
20/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1243	1	1	1	0.00
20/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1291	1	1	1	0.00
20/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	1196	1	1	1	0.00
20/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	964	1	1	1	0.00
20/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	924	1	1	1	0.00
20/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1005	2	1	2	0.00
20/04/2017	2044 On 03-August-17			Bond Future	9.69	90.3277	91.2760	90.3277	120.00
20/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2906	2	3	2	0.00
20/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2823	2	3	2	0.00
20/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2864	2	3	2	0.00
20/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3441	4	3	4	0.00
20/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3394	4	3	4	0.00
20/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3347	4	3	4	0.00
20/04/2017	2044 On 02-November-17			Bond Future	9.73	92.0872	93.0543	92.0872	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	4046	4	4	4	0.00
20/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	4129	4	4	4	0.00
20/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	4087	4	4	4	0.00
20/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4646	5	5	5	0.00
20/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4600	5	5	5	0.00
20/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4692	5	5	5	0.00
20/04/2017	2044 On 01-February-18			Bond Future	9.78	89.5444	90.5282	89.5444	0.00
20/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5634	5	6	5	0.00
20/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5678	5	6	5	0.00
20/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5723	5	6	5	0.00
20/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4619	5	5	5	0.00
20/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4579	5	5	5	0.00
20/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4659	5	5	5	0.00
20/04/2017	2046 On 04-May-17			Bond Future	127.71	127.6991	127.7060	127.6991	19,416.00
20/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10634	11	11	11	0.00
20/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10624	11	11	11	0.00
20/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10614	11	11	11	0.00
20/04/2017	2046 On 03-August-17			Bond Future	130.16	130.1553	130.1619	130.1553	9,883.00
20/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11028	11	11	11	0.00
20/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11008	11	11	11	0.00
20/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11018	11	11	11	0.00
20/04/2017	2046 On 02-November-17			Bond Future	131.14	131.1378	131.1450	131.1378	0.00
20/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5165	5	5	5	0.00
20/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5155	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5175	5	5	5	0.00
20/04/2017	2046 On 01-February-18			Bond Future	133.79	133.7861	133.7898	133.7861	0.00
20/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	870	1	1	1	0.00
20/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	890	1	1	1	0.00
20/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	880	1	1	1	0.00
20/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 04-May-17			Bond Future	136.78	136.4584	136.7771	136.4584	22,203.00
20/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11063	11	11	11	0.00
20/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11073	11	11	11	0.00
20/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11053	11	11	11	0.00
20/04/2017	2050 On 03-August-17			Bond Future	137.75	137.4212	137.7458	137.4212	5,104.00
20/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11474	12	11	12	0.00
20/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11494	12	11	12	0.00
20/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11484	12	11	12	0.00
20/04/2017	2050 On 02-November-17			Bond Future	140.46	140.1305	140.4619	140.1305	0.00
20/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4188	5	4	5	0.00
20/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4198	5	4	5	0.00
20/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4208	5	4	5	0.00
20/04/2017	2050 On 01-February-18			Bond Future	141.60	141.2683	141.6026	141.2683	0.00
20/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	1353	1	1	1	0.00
20/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	1363	1	1	1	0.00
20/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	1373	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
20/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
20/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	AL37 On 04-May-17			Index Future	533.12	530.9440	533.1150	530.9440	1.00
20/04/2017	AL37 On 03-August-17			Index Future	543.27	541.0600	543.2710	541.0600	0.00
20/04/2017	AL37 On 02-November-17			Index Future	553.86	551.5990	553.8550	551.5990	0.00
20/04/2017	AL37 On 01-February-18			Index Future	564.89	562.6060	564.8930	562.6060	0.00
20/04/2017	AL7T On 04-May-17			Index Future	613.12	609.4090	613.1200	609.4090	0.00
20/04/2017	AL7T On 03-August-17			Index Future	624.80	621.0200	624.8000	621.0200	0.00
20/04/2017	AL7T On 02-November-17			Index Future	636.97	633.1160	636.9720	633.1160	0.00
20/04/2017	AL7T On 01-February-18			Index Future	649.67	645.7500	649.6660	645.7500	0.00
20/04/2017	ALBI On 04-May-17			Index Future	555.32	551.2750	555.3220	551.2750	533.00
20/04/2017	ALBI On 03-August-17			Index Future	565.90	561.7790	565.9010	561.7790	95.00
20/04/2017	ALBI On 02-November-17			Index Future	576.93	572.7200	576.9260	572.7200	0.00
20/04/2017	ALBI On 01-February-18			Index Future	588.42	584.1490	588.4230	584.1490	0.00
20/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2017	EL28 On 04-May-17			Bond Future	126.99	126.7403	126.9907	126.7403	0.00
20/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	10909	11	11	11	0.00
20/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	10919	11	11	11	0.00
20/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	10929	11	11	11	0.00
20/04/2017	EL28 On 03-August-17			Bond Future	129.43	129.1780	129.4328	129.1780	0.00
20/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5737	6	6	6	0.00
20/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5727	6	6	6	0.00
20/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5747	6	6	6	0.00
20/04/2017	EL28 On 02-November-17			Bond Future	130.24	129.9808	130.2412	129.9808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3629	4	4	4	0.00
20/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3649	4	4	4	0.00
20/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3639	4	4	4	0.00
20/04/2017	EL28 On 01-February-18			Bond Future	132.87	132.6057	132.8679	132.6057	0.00
20/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	568	0	1	0	0.00
20/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	558	0	1	0	0.00
20/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	578	0	1	0	0.00
20/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
20/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 04-May-17			Bond Future	10.59	76.6353	77.3005	76.6353	2,000.00
20/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	273	1	0	1	0.00
20/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	336	1	0	1	0.00
20/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	210	1	0	1	0.00
20/04/2017	ES33 On 03-August-17			Bond Future	10.68	78.0955	78.7731	78.0955	7,466.00
20/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	924	2	1	2	0.00
20/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	861	2	1	2	0.00
20/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	798	1	1	1	0.00
20/04/2017	ES33 On 02-November-17			Bond Future	10.76	75.8241	76.5152	75.8241	0.00
20/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	570	1	1	1	0.00
20/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	509	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	632	1	1	1	0.00
20/04/2017	ES33 On 01-February-18			Bond Future	10.85	77.3375	78.0402	77.3375	0.00
20/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	847	0	1	0	0.00
20/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	906	0	1	0	0.00
20/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	965	0	1	0	0.00
20/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
20/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
20/04/2017	ES42 On 04-May-17			Bond Future	10.78	79.9986	80.7183	79.9986	8,777.00
20/04/2017	ES42 On 03-August-17			Bond Future	10.86	81.5228	82.2560	81.5228	0.00
20/04/2017	ES42 On 02-November-17			Bond Future	10.95	78.8488	79.5967	78.8488	0.00
20/04/2017	ES42 On 01-February-18			Bond Future	11.03	80.4227	81.1833	80.4227	0.00
20/04/2017	GOVI On 04-May-17			GOVI	553.68	549.6520	553.6840	549.6520	406.00
20/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2914840	287	291	287	0.00
20/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2914940	287	291	287	0.00
20/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2915040	287	292	287	0.00
20/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/04/2017	GOVI On 03-August-17			GOVI	564.23	560.1250	564.2320	560.1250	0.00
20/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	31220	0	3	0	0.00
20/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	31320	0	3	0	0.00
20/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	31420	0	3	0	0.00
20/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	1	0	1	0.00
20/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	1	0	1	0.00
20/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	1	0	1	0.00
20/04/2017	GOVI On 02-November-17			GOVI	575.22	571.0340	575.2230	571.0340	0.00
20/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	27830	0	3	0	0.00
20/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	27730	0	3	0	0.00
20/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	27630	0	3	0	0.00
20/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	1	0	1	0.00
20/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	1	0	1	0.00
20/04/2017	GOVI On 01-February-18			GOVI	586.69	582.4300	586.6870	582.4300	0.00
20/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	56570	1	6	1	0.00
20/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	56470	1	6	1	0.00
20/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	56670	1	6	1	0.00
20/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
20/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
20/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
20/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2017	IGOV On 04-May-17			Index Future	247.62	247.3720	247.6160	247.3720	448.00
20/04/2017	IGOV On 03-August-17			Index Future	252.38	252.1290	252.3770	252.1290	772.00
20/04/2017	IGOV On 02-November-17			Index Future	257.35	257.1000	257.3540	257.1000	0.00
20/04/2017	IGOV On 01-February-18			Index Future	262.54	262.2920	262.5440	262.2920	0.00
20/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
20/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
20/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
20/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
20/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6111	99.6038	99.6111	0.00
20/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8359	99.8103	99.8359	0.00
20/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.8235	99.7706	99.8235	0.00
20/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.97	100.0507	99.9658	100.0507	0.00
20/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8636	99.8388	99.8636	0.00
20/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.1057	99.0517	99.1057	0.00
20/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.66	98.7389	98.6564	98.7389	0.00
20/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.63	98.7440	98.6266	98.7440	0.00
20/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.05	99.1900	99.0500	99.1900	0.00
20/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.48	99.6604	99.4796	99.6604	0.00
20/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.92	100.1385	99.9181	100.1385	0.00
20/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.83	97.1878	96.8294	97.1878	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.11	96.4902	96.1122	96.4902	0.00
20/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.36	95.7609	95.3634	95.7609	0.00
20/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.59	96.0011	95.5850	96.0011	0.00
20/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.81	98.2333	97.8055	98.2333	51.00
20/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.98	98.4201	97.9782	98.4201	0.00
20/04/2017	IS05 On 21-June-22			Interest Rate Swap	99.20	99.6512	99.1966	99.6512	0.00
20/04/2017	IS10 On 17-December-25			Interest Rate Swap	96.14	96.7408	96.1366	96.7408	0.00
20/04/2017	IS10 On 16-March-26			Interest Rate Swap	93.17	93.7912	93.1704	93.7912	0.00
20/04/2017	IS10 On 15-June-26			Interest Rate Swap	91.93	92.5670	91.9288	92.5670	0.00
20/04/2017	IS10 On 21-September-26			Interest Rate Swap	94.06	94.7048	94.0551	94.7048	0.00
20/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.78	98.4389	97.7846	98.4389	0.00
20/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.37	97.0487	96.3704	97.0487	0.00
20/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.40	99.0911	98.4048	99.0911	0.00
20/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
20/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
20/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
20/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
20/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
20/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.42	7.4200	92.5800	7.4200	0.00
20/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
20/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
20/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
20/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
20/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
20/04/2017	R023 On 04-May-17			Bond Future	8.10	99.3859	99.8413	99.3859	17,526.00
20/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2182	2	2	2	0.00
20/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2267	2	2	2	0.00
20/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2225	2	2	2	0.00
20/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	16	0	0	0	0.00
20/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	14	0	0	0	0.00
20/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	13	0	0	0	0.00
20/04/2017	R023 On 03-August-17			Bond Future	8.12	101.2794	101.7433	101.2794	2,245.00
20/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2517	2	3	2	0.00
20/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2581	2	3	2	0.00
20/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2549	2	3	2	0.00
20/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	545	1	1	1	0.00
20/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	533	1	1	1	0.00
20/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	523	1	1	1	0.00
20/04/2017	R023 On 02-November-17			Bond Future	8.14	99.3209	99.7941	99.3209	0.00
20/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2615	2	3	2	0.00
20/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2643	2	3	2	0.00
20/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2671	2	3	2	0.00
20/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	845	1	1	1	0.00
20/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	832	1	1	1	0.00
20/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	858	1	1	1	0.00
20/04/2017	R023 On 01-February-18			Bond Future	8.15	101.3031	101.7831	101.3031	0.00
20/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2313	2	2	2	0.00
20/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2336	2	2	2	0.00
20/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2290	2	2	2	0.00
20/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1610	2	2	2	0.00
20/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1592	2	2	2	0.00
20/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1627	2	2	2	0.00
20/04/2017	R035 On 04-May-17			Bond Future	9.47	95.7431	96.6070	95.7431	8,780.00
20/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	507	0	1	0	0.00
20/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	669	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	588	0	1	0	0.00
20/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 03-August-17			Bond Future	9.52	97.5674	98.4475	97.5674	0.00
20/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	28	0	0	0	0.00
20/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	134	1	0	1	0.00
20/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	1	0	1	0.00
20/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	53	1	0	1	0.00
20/04/2017	R035 On 02-November-17			Bond Future	9.56	94.9658	95.8633	94.9658	0.00
20/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	283	0	0	0	0.00
20/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	363	0	0	0	0.00
20/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	203	0	0	0	0.00
20/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	1	0	1	0.00
20/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	1	0	1	0.00
20/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	1	0	1	0.00
20/04/2017	R035 On 01-February-18			Bond Future	9.61	96.8611	97.7740	96.8611	0.00
20/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	937	0	1	0	0.00
20/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	1093	0	1	0	0.00
20/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	1015	0	1	0	0.00
20/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R186 On 04-May-17			Bond Future	8.69	114.9499	115.6474	114.9499	105,093.00
20/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3504	3	4	3	0.00
20/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	182	0	0	0	500.00
20/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1701	1	2	1	0.00
20/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1974	1	2	1	0.00
20/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	799	1	1	1	500.00
20/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1754	1	2	1	0.00
20/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	2145	2	2	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
20/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1648	1	2	1	0.00
20/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1918	1	2	1	0.00
20/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	26	0	0	0	5,209.00
20/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	141	0	0	0	0.00
20/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	254	0	0	0	0.00
20/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	185	0	0	0	500.00
20/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	173	0	0	0	5,209.00
20/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	710	1	1	1	0.00
20/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	225	0	0	0	0.00
20/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	1911	3	2	3	0.00
20/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	239	0	0	0	0.00
20/04/2017	R186 On 03-August-17			Bond Future	8.73	111.8373	112.5478	111.8373	36,488.00
20/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5591	5	6	5	0.00
20/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4813	4	5	4	0.00
20/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2798	2	3	2	0.00
20/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2879	2	3	2	0.00
20/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2565	2	3	2	0.00
20/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2838	2	3	2	0.00
20/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	694	1	1	1	750.00
20/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	511	1	1	1	6,500.00
20/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1565	2	2	2	0.00
20/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1512	2	2	2	0.00
20/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1733	2	2	2	750.00
20/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1538	2	2	2	0.00
20/04/2017	R186 On 02-November-17			Bond Future	8.76	114.0158	114.7405	114.0158	4.00
20/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3349	3	3	3	0.00
20/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3385	3	3	3	0.00
20/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3421	3	3	3	0.00
20/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2529	3	3	3	0.00
20/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2500	3	2	3	0.00
20/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2559	3	3	3	0.00
20/04/2017	R186 On 01-February-18			Bond Future	8.79	110.9873	111.7234	110.9873	0.00
20/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	4044	4	4	4	0.00
20/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	4116	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	4080	4	4	4	0.00
20/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	2944	3	3	3	0.00
20/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2915	3	3	3	0.00
20/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2887	3	3	3	0.00
20/04/2017	R197 On 04-May-17			Bond Future	298.38	298.0276	298.3761	298.0276	1,063.00
20/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10214	11	10	11	0.00
20/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10224	11	10	11	0.00
20/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10204	11	10	11	0.00
20/04/2017	R197 On 03-August-17			Bond Future	297.22	296.8678	297.2220	296.8678	1,481.00
20/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	10828	11	11	11	0.00
20/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	10838	11	11	11	0.00
20/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	10848	11	11	11	0.00
20/04/2017	R197 On 02-November-17			Bond Future	303.08	302.7206	303.0829	302.7206	0.00
20/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2077	2	2	2	0.00
20/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2087	2	2	2	0.00
20/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2067	2	2	2	0.00
20/04/2017	R197 On 01-February-18			Bond Future	302.14	301.7790	302.1405	301.7790	0.00
20/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	470	0	0	0	0.00
20/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	460	0	0	0	0.00
20/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	480	0	0	0	0.00
20/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R202 On 04-May-17			Bond Future	243.36	243.3440	243.3567	243.3440	28,185.00
20/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13353	13	13	13	0.00
20/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13363	13	13	13	0.00
20/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13373	13	13	13	0.00
20/04/2017	R202 On 03-August-17			Bond Future	244.38	244.3636	244.3760	244.3636	12,029.00
20/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13984	14	14	14	0.00
20/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	13994	14	14	14	0.00
20/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13974	14	14	14	0.00
20/04/2017	R202 On 02-November-17			Bond Future	249.19	249.1811	249.1947	249.1811	0.00
20/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4695	5	5	5	0.00
20/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4715	5	5	5	0.00
20/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4705	5	5	5	0.00
20/04/2017	R202 On 01-February-18			Bond Future	250.47	250.4659	250.4733	250.4659	0.00
20/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1413	1	1	1	0.00
20/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1403	1	1	1	0.00
20/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1393	1	1	1	0.00
20/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 04-May-17			Bond Future	7.44	101.4490	101.4579	101.4490	30,371.00
20/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	181	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	178	0	0	0	0.00
20/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	185	0	0	0	0.00
20/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	103.4812	103.4812	0.00
20/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	0	0	0.00
20/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	0	0	0.00
20/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	0	0	0.00
20/04/2017	R204 On 04-May-17			Bond Future	7.45	103.7685	103.8609	103.7685	28,729.00
20/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	671	1	1	1	0.00
20/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	701	1	1	1	0.00
20/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	686	1	1	1	0.00
20/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	1	0	0	0	0.00
20/04/2017	R204 On 03-August-17			Bond Future	7.40	101.7055	101.7993	101.7055	230.00
20/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	567	1	1	1	0.00
20/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	576	1	1	1	0.00
20/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	586	1	1	1	0.00
20/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	121	0	0	0	0.00
20/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	118	0	0	0	0.00
20/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	115	0	0	0	0.00
20/04/2017	R204 On 02-November-17			Bond Future	7.28	103.6865	103.7826	103.6865	0.00
20/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	606	1	1	1	0.00
20/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	590	1	1	1	0.00
20/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	598	1	1	1	0.00
20/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	105	0	0	0	0.00
20/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	103	0	0	0	0.00
20/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	101	0	0	0	0.00
20/04/2017	R204 On 01-February-18			Bond Future	7.05	101.7147	101.8100	101.7147	0.00
20/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	415	0	0	0	0.00
20/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	425	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	420	0	0	0	0.00
20/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	243	0	0	0	0.00
20/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	240	0	0	0	0.00
20/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	247	0	0	0	0.00
20/04/2017	R207 On 04-May-17			Bond Future	7.56	101.2942	101.5358	101.2942	76,227.00
20/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1518	1	2	1	0.00
20/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1565	1	2	1	0.00
20/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1542	1	2	1	0.00
20/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R207 On 03-August-17			Bond Future	7.54	99.5809	99.8269	99.5809	651.00
20/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1490	1	1	1	51.00
20/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1894	2	2	2	0.00
20/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1874	2	2	2	0.00
20/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1913	2	2	2	0.00
20/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	47	0	0	0	0.00
20/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	44	0	0	0	0.00
20/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	90	0	0	0	0.00
20/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	46	0	0	0	0.00
20/04/2017	R207 On 02-November-17			Bond Future	7.49	101.5206	101.7718	101.5206	0.00
20/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1287	1	1	1	0.00
20/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1317	1	1	1	0.00
20/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1302	1	1	1	0.00
20/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	223	0	0	0	0.00
20/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	218	0	0	0	0.00
20/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	227	0	0	0	0.00
20/04/2017	R207 On 01-February-18			Bond Future	7.41	99.9043	100.1577	99.9043	0.00
20/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	897	1	1	1	0.00
20/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	908	1	1	1	0.00
20/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	918	1	1	1	0.00
20/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	545	1	1	1	0.00
20/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	553	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	538	1	1	1	0.00
20/04/2017	R208 On 04-May-17			Bond Future	7.71	97.1989	97.5267	97.1989	23,347.00
20/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2109	2	2	2	0.00
20/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2172	2	2	2	0.00
20/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2141	2	2	2	0.00
20/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R208 On 03-August-17			Bond Future	7.71	99.0509	99.3846	99.0509	180.00
20/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1998	2	2	2	0.00
20/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2047	2	2	2	0.00
20/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	2022	2	2	2	0.00
20/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	196	0	0	0	0.00
20/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	201	0	0	0	0.00
20/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	206	0	0	0	0.00
20/04/2017	R208 On 02-November-17			Bond Future	7.69	97.5777	97.9184	97.5777	0.00
20/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1809	2	2	2	0.00
20/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1851	2	2	2	0.00
20/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1830	2	2	2	0.00
20/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	410	1	0	1	0.00
20/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	403	1	0	1	0.00
20/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	418	1	0	1	0.00
20/04/2017	R208 On 01-February-18			Bond Future	7.66	99.5252	99.8700	99.5252	0.00
20/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1431	1	1	1	0.00
20/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1399	1	1	1	0.00
20/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1415	1	1	1	0.00
20/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	947	1	1	1	0.00
20/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	937	1	1	1	0.00
20/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	926	1	1	1	0.00
20/04/2017	R209 On 04-May-17			Bond Future	9.44	72.0744	72.7955	72.0744	56,293.00
20/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	30	0	0	0	1,130.00
20/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1619	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	885	1	1	1	0.00
20/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	959	1	1	1	0.00
20/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	488	0	0	0	0.00
20/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	922	1	1	1	0.00
20/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	315	1	0	1	1,130.00
20/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3638	4	4	4	0.00
20/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	729	1	1	1	0.00
20/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	1230	2	1	2	1,130.00
20/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	698	1	1	1	0.00
20/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	667	1	1	1	0.00
20/04/2017	R209 On 03-August-17			Bond Future	9.48	73.4476	74.1823	73.4476	6,695.00
20/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	2158	2	2	2	0.00
20/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	2125	2	2	2	0.00
20/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2191	2	2	2	0.00
20/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2441	3	2	3	0.00
20/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2405	3	2	3	0.00
20/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2476	3	2	3	0.00
20/04/2017	R209 On 02-November-17			Bond Future	9.52	71.7278	72.4771	71.7278	476.00
20/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4915	4	5	4	0.00
20/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3168	3	3	3	0.00
20/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	3101	3	3	3	0.00
20/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	527	0	1	0	2,800.00
20/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1629	1	2	1	4,100.00
20/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7597	7	8	7	0.00
20/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	3135	3	3	3	0.00
20/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1808	2	2	2	3,360.00
20/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	5288	6	5	6	0.00
20/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	860	1	1	1	1,300.00
20/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3056	3	3	3	0.00
20/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3123	4	3	4	0.00
20/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9526	10	10	10	0.00
20/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3089	3	3	3	0.00
20/04/2017	R209 On 01-February-18			Bond Future	9.56	73.1594	73.9216	73.1594	0.00
20/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4352	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4423	4	4	4	0.00
20/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4387	4	4	4	0.00
20/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3374	4	3	4	0.00
20/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3314	4	3	4	0.00
20/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3344	4	3	4	0.00
20/04/2017	R210 On 04-May-17			Bond Future	184.50	184.1379	184.4974	184.1379	1,503.00
20/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	7813	8	8	8	0.00
20/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	7833	8	8	8	0.00
20/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	7823	8	8	8	0.00
20/04/2017	R210 On 03-August-17			Bond Future	188.05	187.6795	188.0455	187.6795	195.00
20/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8244	9	8	9	0.00
20/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8254	9	8	9	0.00
20/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8234	9	8	9	0.00
20/04/2017	R210 On 02-November-17			Bond Future	189.35	188.9793	189.3531	188.9793	0.00
20/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	2727	3	3	3	0.00
20/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	2717	3	3	3	0.00
20/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	2737	3	3	3	0.00
20/04/2017	R210 On 01-February-18			Bond Future	193.17	192.7957	193.1719	192.7957	0.00
20/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	792	0	1	0	0.00
20/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	802	0	1	0	0.00
20/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	812	0	1	0	0.00
20/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
20/04/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R212 On 04-May-17			Bond Future	148.46	148.0887	148.4577	148.0887	3,268.00
20/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3782	4	4	4	0.00
20/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3772	4	4	4	0.00
20/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3792	4	4	4	0.00
20/04/2017	R212 On 03-August-17			Bond Future	149.29	148.9099	149.2856	148.9099	1,600.00
20/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4054	4	4	4	0.00
20/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4074	4	4	4	0.00
20/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4064	4	4	4	0.00
20/04/2017	R212 On 02-November-17			Bond Future	152.23	151.8458	152.2294	151.8458	0.00
20/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	171	1	0	1	0.00
20/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	181	1	0	1	0.00
20/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	191	1	0	1	0.00
20/04/2017	R212 On 01-February-18			Bond Future	153.24	152.8520	153.2393	152.8520	0.00
20/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
20/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1451	2	1	2	0.00
20/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1461	2	1	2	0.00
20/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1471	2	1	2	0.00
20/04/2017	R213 On 04-May-17			Bond Future	9.16	83.8788	84.5640	83.8788	44,151.00
20/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1673	1	2	1	0.00
20/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1623	1	2	1	0.00
20/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1573	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	287	1	0	1	0.00
20/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	270	0	0	0	0.00
20/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	303	1	0	1	0.00
20/04/2017	R213 On 03-August-17			Bond Future	9.20	85.4770	86.1750	85.4770	1,070.00
20/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2660	2	3	2	0.00
20/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2698	2	3	2	0.00
20/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2736	2	3	2	0.00
20/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1787	2	2	2	0.00
20/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1759	2	2	2	0.00
20/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1816	2	2	2	0.00
20/04/2017	R213 On 02-November-17			Bond Future	9.25	83.5910	84.3030	83.5910	0.00
20/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3373	3	3	3	0.00
20/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3303	3	3	3	0.00
20/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3338	3	3	3	0.00
20/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2675	3	3	3	0.00
20/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2644	3	3	3	0.00
20/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2614	3	3	3	0.00
20/04/2017	R213 On 01-February-18			Bond Future	9.28	85.2593	85.9832	85.2593	0.00
20/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4177	4	4	4	0.00
20/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	4142	4	4	4	0.00
20/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	4107	4	4	4	0.00
20/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3255	4	3	4	0.00
20/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	3225	4	3	4	0.00
20/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3285	4	3	4	0.00
20/04/2017	R214 On 04-May-17			Bond Future	9.56	71.9449	72.6585	71.9449	35,332.00
20/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	841	1	1	1	0.00
20/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	914	1	1	1	0.00
20/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	877	1	1	1	0.00
20/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	857	1	1	1	0.00
20/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	822	1	1	1	0.00
20/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	787	1	1	1	0.00
20/04/2017	R214 On 03-August-17			Bond Future	9.61	73.3157	74.0427	73.3157	0.00
20/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	2096	2	2	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
20/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	2129	2	2	2	0.00
20/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	2162	2	2	2	0.00
20/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2744	3	3	3	0.00
20/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2706	3	3	3	0.00
20/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2783	3	3	3	0.00
20/04/2017	R214 On 02-November-17			Bond Future	9.65	71.4464	72.1879	71.4464	0.00
20/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	3015	3	3	3	0.00
20/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	3082	3	3	3	0.00
20/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	3048	3	3	3	0.00
20/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3509	4	4	4	0.00
20/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3435	4	3	4	0.00
20/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3472	4	3	4	0.00
20/04/2017	R214 On 01-February-18			Bond Future	9.69	72.8724	73.6267	72.8724	0.00
20/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4508	4	5	4	0.00
20/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4472	4	4	4	0.00
20/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4545	4	5	4	0.00
20/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3590	4	4	4	0.00
20/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3558	4	4	4	0.00
20/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3526	4	4	4	0.00
20/04/2017	R248 On 04-May-17			Bond Future	9.63	92.0760	93.0285	92.0760	76,763.00
20/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1330	1	1	1	0.00
20/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1281	1	1	1	0.00
20/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	1233	1	1	1	0.00
20/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	987	2	1	2	0.00
20/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1029	2	1	2	0.00
20/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	946	1	1	1	0.00
20/04/2017	R248 On 03-August-17			Bond Future	9.67	93.8304	94.8007	93.8304	8,590.00
20/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2758	2	3	2	0.00
20/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2799	2	3	2	0.00
20/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2717	2	3	2	0.00
20/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3698	4	4	4	0.00
20/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3648	4	4	4	0.00
20/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3748	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2017	R248 On 02-November-17			Bond Future	9.72	91.2194	92.2090	91.2194	0.00
20/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3922	3	4	3	0.00
20/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3964	3	4	3	0.00
20/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	4007	4	4	4	0.00
20/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4632	5	5	5	0.00
20/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4584	5	5	5	0.00
20/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4536	5	5	5	0.00
20/04/2017	R248 On 01-February-18			Bond Future	9.76	93.0400	94.0468	93.0400	0.00
20/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5835	5	6	5	0.00
20/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5881	5	6	5	0.00
20/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	5927	5	6	5	0.00
20/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4686	5	5	5	0.00
20/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4646	5	5	5	0.00
20/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4726	5	5	5	0.00