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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/04/2017 TO: 24/04/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	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
24/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	2025 On 04-May-17			Bond Future	128.13	127.8448	128.1316	127.8448	3,234.00
24/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4438	5	4	5	0.00
24/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4428	5	4	5	0.00
24/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4448	5	4	5	0.00
24/04/2017	2025 On 03-August-17			Bond Future	129.26	128.9730	129.2641	128.9730	1,914.00
24/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	4696	5	5	5	0.00
24/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	4716	5	5	5	0.00
24/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	4706	5	5	5	0.00
24/04/2017	2025 On 02-November-17			Bond Future	131.81	131.5137	131.8090	131.5137	0.00
24/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1161	1	1	1	0.00
24/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1171	1	1	1	0.00
24/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1151	1	1	1	0.00
24/04/2017	2025 On 01-February-18			Bond Future	133.12	132.8162	133.1176	132.8162	0.00
24/04/2017	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
24/04/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2025 On 01-February-18	133.89	Put	Bond Future	772	1	1	1	0.00
24/04/2017	2025 On 01-February-18	133.88	Put	Bond Future	762	1	1	1	0.00
24/04/2017	2025 On 01-February-18	133.90	Put	Bond Future	782	1	1	1	0.00
24/04/2017	2029 On 04-May-17			Bond Future	99.39	99.3748	99.3857	99.3748	1,772.00
24/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1284	1	1	1	0.00
24/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1264	1	1	1	0.00
24/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1274	1	1	1	0.00
24/04/2017	2029 On 01-February-18			Bond Future	104.35	104.3379	104.3473	104.3379	0.00
24/04/2017	2030 On 04-May-17			Bond Future	9.06	94.1092	94.2584	94.1092	31,289.00
24/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	1974	2	2	2	0.00
24/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	1905	2	2	2	0.00
24/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	1837	2	2	2	0.00
24/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 03-August-17			Bond Future	9.10	91.8952	92.0466	91.8952	2,494.00
24/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	1563	1	2	1	0.00
24/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	1698	2	2	2	0.00
24/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	1631	1	2	1	0.00
24/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 02-November-17			Bond Future	9.14	93.6838	93.8368	93.6838	0.00
24/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	1491	1	1	1	0.00
24/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	1424	1	1	1	0.00
24/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	1357	1	1	1	0.00
24/04/2017	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
24/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 01-February-18			Bond Future	9.17	91.5474	91.7043	91.5474	0.00
24/04/2017	2030 On 01-February-18	9.38	Call	Bond Future	1382	1	1	1	0.00
24/04/2017	2030 On 01-February-18	9.39	Call	Bond Future	1448	1	1	1	0.00
24/04/2017	2030 On 01-February-18	9.37	Call	Bond Future	1316	1	1	1	0.00
24/04/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2032 On 04-May-17			Bond Future	9.23	92.8869	93.0463	92.8869	22,177.00
24/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1921	2	2	2	0.00
24/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1861	2	2	2	0.00
24/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1801	2	2	2	0.00
24/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	189	0	0	0	0.00
24/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	176	0	0	0	0.00
24/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	203	0	0	0	0.00
24/04/2017	2032 On 03-August-17			Bond Future	9.27	94.6563	94.8180	94.6563	460.00
24/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	3121	3	3	3	0.00
24/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	3079	3	3	3	0.00
24/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	3164	3	3	3	0.00
24/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	1843	2	2	2	0.00
24/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	1904	2	2	2	0.00
24/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	1873	2	2	2	0.00
24/04/2017	2032 On 02-November-17			Bond Future	9.31	92.3400	92.5036	92.3400	0.00
24/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3946	4	4	4	0.00
24/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3986	4	4	4	0.00
24/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	4027	4	4	4	0.00
24/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	2701	3	3	3	0.00
24/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	2733	3	3	3	0.00
24/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	2670	3	3	3	0.00
24/04/2017	2032 On 01-February-18			Bond Future	9.35	94.1822	94.3499	94.1822	0.00
24/04/2017	2032 On 01-February-18	9.55	Call	Bond Future	4852	5	5	5	0.00
24/04/2017	2032 On 01-February-18	9.56	Call	Bond Future	4893	5	5	5	0.00

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24/04/2017	2032 On 01-February-18	9.57	Call	Bond Future	4933	5	5	5	0.00
24/04/2017	2032 On 01-February-18	9.56	Put	Bond Future	3400	3	3	3	0.00
24/04/2017	2032 On 01-February-18	9.57	Put	Bond Future	3370	3	3	3	0.00
24/04/2017	2032 On 01-February-18	9.55	Put	Bond Future	3431	4	3	4	0.00
24/04/2017	2033 On 04-May-17			Bond Future	105.20	105.1927	105.2039	105.1927	5,704.00
24/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	5636	6	6	6	0.00
24/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	5626	6	6	6	0.00
24/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	5646	6	6	6	0.00
24/04/2017	2033 On 03-August-17			Bond Future	107.23	107.2155	107.2260	107.2155	5,807.00
24/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	5894	6	6	6	0.00
24/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	5904	6	6	6	0.00
24/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	5914	6	6	6	0.00
24/04/2017	2033 On 02-November-17			Bond Future	108.26	108.2507	108.2600	108.2507	0.00
24/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	1820	2	2	2	0.00
24/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	1830	2	2	2	0.00
24/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	1810	2	2	2	0.00
24/04/2017	2033 On 01-February-18			Bond Future	110.45	110.4357	110.4455	110.4357	0.00
24/04/2017	2033 On 01-February-18	109.64	Call	Bond Future	806	1	1	1	0.00
24/04/2017	2033 On 01-February-18	109.66	Call	Bond Future	786	1	1	1	0.00
24/04/2017	2033 On 01-February-18	109.65	Call	Bond Future	796	1	1	1	0.00
24/04/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00

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24/04/2017	2037 On 04-May-17			Bond Future	9.48	93.4133	93.5884	93.4133	52,653.00
24/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	1359	1	1	1	0.00
24/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	1305	1	1	1	0.00
24/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	1413	1	1	1	0.00
24/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	499	1	0	1	0.00
24/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	471	1	0	1	0.00
24/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	444	1	0	1	0.00
24/04/2017	2037 On 03-August-17			Bond Future	9.53	90.9356	91.1133	90.9356	2,194.00
24/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2969	3	3	3	0.00
24/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2927	3	3	3	0.00
24/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2885	3	3	3	0.00
24/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	2663	3	3	3	0.00
24/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	2624	3	3	3	0.00
24/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	2585	3	3	3	0.00
24/04/2017	2037 On 02-November-17			Bond Future	9.58	92.7055	92.8854	92.7055	0.00
24/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	4242	4	4	4	0.00
24/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	4200	4	4	4	0.00
24/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	4284	4	4	4	0.00
24/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	3567	4	4	4	0.00
24/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	3529	4	4	4	0.00
24/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	3605	4	4	4	0.00
24/04/2017	2037 On 01-February-18			Bond Future	9.62	90.2994	90.4837	90.2994	0.00
24/04/2017	2037 On 01-February-18	9.82	Call	Bond Future	5458	5	5	5	0.00
24/04/2017	2037 On 01-February-18	9.81	Call	Bond Future	5415	5	5	5	0.00
24/04/2017	2037 On 01-February-18	9.83	Call	Bond Future	5501	5	6	5	0.00
24/04/2017	2037 On 01-February-18	9.82	Put	Bond Future	3848	4	4	4	0.00
24/04/2017	2037 On 01-February-18	9.83	Put	Bond Future	3814	4	4	4	0.00
24/04/2017	2037 On 01-February-18	9.81	Put	Bond Future	3883	4	4	4	0.00
24/04/2017	2038 On 04-May-17			Bond Future	131.37	131.3550	131.3690	131.3550	6,198.00
24/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	8411	8	8	8	0.00

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24/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	8421	8	8	8	0.00
24/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	8401	8	8	8	0.00
24/04/2017	2038 On 03-August-17			Bond Future	132.40	132.3845	132.3974	132.3845	16,319.00
24/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	8773	9	9	9	0.00
24/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	8763	9	9	9	0.00
24/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	8783	9	9	9	0.00
24/04/2017	2038 On 02-November-17			Bond Future	135.00	134.9924	135.0040	134.9924	0.00
24/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	1796	2	2	2	0.00
24/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	1816	2	2	2	0.00
24/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	1806	2	2	2	0.00
24/04/2017	2038 On 01-February-18			Bond Future	136.21	136.1962	136.2080	136.1962	0.00
24/04/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2038 On 01-February-18	136.93	Put	Bond Future	722	1	1	1	0.00
24/04/2017	2038 On 01-February-18	136.94	Put	Bond Future	732	1	1	1	0.00
24/04/2017	2038 On 01-February-18	136.95	Put	Bond Future	742	1	1	1	0.00
24/04/2017	2040 On 04-May-17			Bond Future	9.56	97.0517	97.2390	97.0517	11,300.00
24/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	1301	1	1	1	0.00
24/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	1248	1	1	1	0.00
24/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	1196	1	1	1	0.00
24/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	648	1	1	1	0.00
24/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	683	1	1	1	0.00
24/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	614	1	1	1	0.00
24/04/2017	2040 On 03-August-17			Bond Future	9.61	94.3929	94.5830	94.3929	0.00
24/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	3007	3	3	3	0.00
24/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	3050	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	3094	3	3	3	0.00
24/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	2993	3	3	3	0.00
24/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	2950	3	3	3	0.00
24/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	3037	3	3	3	0.00
24/04/2017	2040 On 02-November-17			Bond Future	9.66	96.2302	96.4226	96.2302	0.00
24/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	4265	4	4	4	0.00
24/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	4222	4	4	4	0.00
24/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	4308	4	4	4	0.00
24/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	4201	4	4	4	0.00
24/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	4244	4	4	4	0.00
24/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	4288	4	4	4	0.00
24/04/2017	2040 On 01-February-18			Bond Future	9.70	93.6440	93.8411	93.6440	0.00
24/04/2017	2040 On 01-February-18	9.87	Call	Bond Future	5784	6	6	6	0.00
24/04/2017	2040 On 01-February-18	9.89	Call	Bond Future	5875	6	6	6	0.00
24/04/2017	2040 On 01-February-18	9.88	Call	Bond Future	5829	6	6	6	0.00
24/04/2017	2040 On 01-February-18	9.87	Put	Bond Future	4334	4	4	4	0.00
24/04/2017	2040 On 01-February-18	9.88	Put	Bond Future	4296	4	4	4	0.00
24/04/2017	2040 On 01-February-18	9.89	Put	Bond Future	4258	4	4	4	0.00
24/04/2017	2044 On 04-May-17			Bond Future	9.62	93.9197	94.0637	93.9197	23,101.00
24/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1184	1	1	1	0.00
24/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1236	1	1	1	0.00
24/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	1134	1	1	1	0.00
24/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	712	1	1	1	0.00
24/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	675	1	1	1	0.00
24/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	749	1	1	1	0.00
24/04/2017	2044 On 03-August-17			Bond Future	9.67	91.3265	91.4725	91.3265	790.00
24/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2944	3	3	3	0.00
24/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2859	3	3	3	0.00
24/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2902	3	3	3	0.00
24/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	3281	3	3	3	0.00
24/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	3234	3	3	3	0.00
24/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	3189	3	3	3	0.00
24/04/2017	2044 On 02-November-17			Bond Future	9.71	93.1041	93.2516	93.1041	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
24/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	4100	4	4	4	0.00
24/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	4185	4	4	4	0.00
24/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	4142	4	4	4	0.00
24/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	4504	5	5	5	0.00
24/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	4459	5	4	5	0.00
24/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	4550	5	5	5	0.00
24/04/2017	2044 On 01-February-18			Bond Future	9.75	90.5807	90.7319	90.5807	0.00
24/04/2017	2044 On 01-February-18	9.89	Call	Bond Future	5712	6	6	6	0.00
24/04/2017	2044 On 01-February-18	9.90	Call	Bond Future	5757	6	6	6	0.00
24/04/2017	2044 On 01-February-18	9.91	Call	Bond Future	5802	6	6	6	0.00
24/04/2017	2044 On 01-February-18	9.90	Put	Bond Future	4494	5	4	5	0.00
24/04/2017	2044 On 01-February-18	9.91	Put	Bond Future	4455	5	4	5	0.00
24/04/2017	2044 On 01-February-18	9.89	Put	Bond Future	4534	5	5	5	0.00
24/04/2017	2046 On 04-May-17			Bond Future	127.73	127.8452	127.7270	127.8452	19,416.00
24/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	10613	10	11	10	0.00
24/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	10603	10	11	10	0.00
24/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	10593	10	11	10	0.00
24/04/2017	2046 On 03-August-17			Bond Future	130.18	130.3037	130.1820	130.3037	9,883.00
24/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11008	11	11	11	0.00
24/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	10988	11	11	11	0.00
24/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	10998	11	11	11	0.00
24/04/2017	2046 On 02-November-17			Bond Future	131.16	131.2871	131.1615	131.2871	0.00
24/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	5148	5	5	5	0.00
24/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	5138	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
24/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	5158	5	5	5	0.00
24/04/2017	2046 On 01-February-18			Bond Future	133.81	133.9374	133.8092	133.9374	0.00
24/04/2017	2046 On 01-February-18	132.92	Call	Bond Future	889	1	1	1	0.00
24/04/2017	2046 On 01-February-18	132.90	Call	Bond Future	909	1	1	1	0.00
24/04/2017	2046 On 01-February-18	132.91	Call	Bond Future	899	1	1	1	0.00
24/04/2017	2046 On 01-February-18	132.90	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 01-February-18	132.91	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2046 On 01-February-18	132.92	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 04-May-17			Bond Future	136.80	136.7846	136.7998	136.7846	4,750.00
24/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11040	11	11	11	0.00
24/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11050	11	11	11	0.00
24/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11030	11	11	11	0.00
24/04/2017	2050 On 03-August-17			Bond Future	137.77	137.7536	137.7677	137.7536	22,557.00
24/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	11452	11	11	11	0.00
24/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	11472	11	11	11	0.00
24/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	11462	11	11	11	0.00
24/04/2017	2050 On 02-November-17			Bond Future	140.48	140.4673	140.4803	140.4673	0.00
24/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4170	4	4	4	0.00
24/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4180	4	4	4	0.00
24/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4190	4	4	4	0.00
24/04/2017	2050 On 01-February-18			Bond Future	141.62	141.6106	141.6237	141.6106	0.00
24/04/2017	2050 On 01-February-18	140.25	Call	Bond Future	1374	1	1	1	0.00
24/04/2017	2050 On 01-February-18	140.24	Call	Bond Future	1384	1	1	1	0.00
24/04/2017	2050 On 01-February-18	140.23	Call	Bond Future	1394	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
24/04/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
24/04/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
24/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	AL37 On 04-May-17			Index Future	534.09	533.8490	534.0890	533.8490	1.00
24/04/2017	AL37 On 03-August-17			Index Future	544.26	544.0180	544.2580	544.0180	0.00
24/04/2017	AL37 On 02-November-17			Index Future	554.84	554.6060	554.8420	554.6060	0.00
24/04/2017	AL37 On 01-February-18			Index Future	565.91	565.6690	565.9140	565.6690	0.00
24/04/2017	AL7T On 04-May-17			Index Future	615.43	614.6250	615.4260	614.6250	0.00
24/04/2017	AL7T On 03-August-17			Index Future	627.14	626.3330	627.1430	626.3330	0.00
24/04/2017	AL7T On 02-November-17			Index Future	639.34	638.5230	639.3400	638.5230	0.00
24/04/2017	AL7T On 01-February-18			Index Future	652.10	651.2590	652.0970	651.2590	0.00
24/04/2017	ALBI On 04-May-17			Index Future	557.37	556.5850	557.3650	556.5850	533.00
24/04/2017	ALBI On 03-August-17			Index Future	567.98	567.1870	567.9770	567.1870	99.00
24/04/2017	ALBI On 02-November-17			Index Future	579.02	578.2260	579.0230	578.2260	0.00
24/04/2017	ALBI On 01-February-18			Index Future	590.58	589.7600	590.5770	589.7600	0.00
24/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	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
24/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	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
24/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2017	EL28 On 04-May-17			Bond Future	127.02	127.0000	127.0186	127.0000	0.00
24/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	10881	11	11	11	0.00
24/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	10891	11	11	11	0.00
24/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	10901	11	11	11	0.00
24/04/2017	EL28 On 03-August-17			Bond Future	129.46	129.4423	129.4600	129.4423	0.00
24/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5710	6	6	6	0.00
24/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5700	6	6	6	0.00
24/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5720	6	6	6	0.00
24/04/2017	EL28 On 02-November-17			Bond Future	130.26	130.2485	130.2649	130.2485	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
24/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3605	4	4	4	0.00
24/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3625	4	4	4	0.00
24/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3615	4	4	4	0.00
24/04/2017	EL28 On 01-February-18			Bond Future	132.89	132.8776	132.8946	132.8776	0.00
24/04/2017	EL28 On 01-February-18	132.30	Call	Bond Future	595	1	1	1	0.00
24/04/2017	EL28 On 01-February-18	132.31	Call	Bond Future	585	1	1	1	0.00
24/04/2017	EL28 On 01-February-18	132.29	Call	Bond Future	605	1	1	1	0.00
24/04/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
24/04/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 04-May-17			Bond Future	10.53	77.5597	77.6985	77.5597	2,000.00
24/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	125	0	0	0	0.00
24/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	62	0	0	0	0.00
24/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	188	0	0	0	0.00
24/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 03-August-17			Bond Future	10.61	79.0372	79.1779	79.0372	7,466.00
24/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	519	1	1	1	0.00
24/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	456	1	0	1	0.00
24/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	393	1	0	1	0.00
24/04/2017	ES33 On 02-November-17			Bond Future	10.70	76.7830	76.9253	76.7830	0.00
24/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	160	0	0	0	0.00
24/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	99	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
24/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	222	0	0	0	0.00
24/04/2017	ES33 On 01-February-18			Bond Future	10.78	78.3148	78.4607	78.3148	0.00
24/04/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1267	1	1	1	0.00
24/04/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1326	1	1	1	0.00
24/04/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1386	1	1	1	0.00
24/04/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
24/04/2017	ES42 On 04-May-17			Bond Future	10.74	80.8690	81.0265	80.8690	8,777.00
24/04/2017	ES42 On 03-August-17			Bond Future	10.82	82.4094	82.5693	82.4094	0.00
24/04/2017	ES42 On 02-November-17			Bond Future	10.90	79.7515	79.9133	79.7515	0.00
24/04/2017	ES42 On 01-February-18			Bond Future	10.98	81.3427	81.5084	81.3427	0.00
24/04/2017	GOVI On 04-May-17			GOVI	555.68	554.9210	555.6820	554.9210	381.00
24/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2934820	293	293	293	0.00
24/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2934920	293	293	293	0.00
24/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2935020	293	294	293	0.00
24/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 03-August-17			GOVI	566.26	565.4910	566.2620	565.4910	100.00
24/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	51520	4	5	4	0.00
24/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	51620	4	5	4	0.00
24/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	51720	4	5	4	0.00
24/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 02-November-17			GOVI	577.27	576.4970	577.2740	576.4970	0.00
24/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	48340	4	5	4	0.00
24/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	48240	4	5	4	0.00
24/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	48140	4	5	4	0.00
24/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	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
24/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 01-February-18			GOVI	588.79	587.9960	588.7930	587.9960	0.00
24/04/2017	GOVI On 01-February-18	581.03	Call	GOVI	77630	7	8	7	0.00
24/04/2017	GOVI On 01-February-18	581.04	Call	GOVI	77530	7	8	7	0.00
24/04/2017	GOVI On 01-February-18	581.02	Call	GOVI	77730	7	8	7	0.00
24/04/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
24/04/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
24/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2017	IGOV On 04-May-17			Index Future	247.76	247.6370	247.7610	247.6370	448.00
24/04/2017	IGOV On 03-August-17			Index Future	252.52	252.3990	252.5230	252.3990	772.00
24/04/2017	IGOV On 02-November-17			Index Future	257.49	257.3710	257.4940	257.3710	0.00
24/04/2017	IGOV On 01-February-18			Index Future	262.69	262.5660	262.6920	262.5660	0.00
24/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
24/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
24/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
24/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.5993	99.5995	99.5993	0.00
24/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.79	99.8029	99.7860	99.8029	0.00
24/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7575	99.7313	99.7575	0.00
24/04/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9364	99.9126	99.9364	0.00
24/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.82	99.8318	99.8156	99.8318	0.00
24/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0377	99.0123	99.0377	0.00
24/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6264	98.6037	98.6264	0.00
24/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5955	98.5584	98.5955	0.00
24/04/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	99.0100	98.9700	99.0100	0.00
24/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.39	99.4482	99.3930	99.4482	0.00
24/04/2017	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8862	99.8218	99.8862	0.00
24/04/2017	IS05 On 17-December-20			Interest Rate Swap	96.66	96.7288	96.6621	96.7288	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
24/04/2017	IS05 On 16-March-21			Interest Rate Swap	95.94	96.0075	95.9380	96.0075	0.00
24/04/2017	IS05 On 15-June-21			Interest Rate Swap	95.18	95.2523	95.1811	95.2523	0.00
24/04/2017	IS05 On 21-September-21			Interest Rate Swap	95.40	95.4636	95.3955	95.4636	0.00
24/04/2017	IS05 On 21-December-21			Interest Rate Swap	97.61	97.6753	97.6116	97.6753	51.00
24/04/2017	IS05 On 15-March-22			Interest Rate Swap	97.78	97.8398	97.7772	97.8398	0.00
24/04/2017	IS05 On 21-June-22			Interest Rate Swap	98.99	99.0511	98.9860	99.0511	0.00
24/04/2017	IS10 On 17-December-25			Interest Rate Swap	95.83	95.9072	95.8304	95.9072	0.00
24/04/2017	IS10 On 16-March-26			Interest Rate Swap	92.85	92.9260	92.8495	92.9260	0.00
24/04/2017	IS10 On 15-June-26			Interest Rate Swap	91.60	91.6741	91.5981	91.6741	0.00
24/04/2017	IS10 On 21-September-26			Interest Rate Swap	93.72	93.7936	93.7231	93.7936	0.00
24/04/2017	IS10 On 21-December-26			Interest Rate Swap	97.46	97.5207	97.4569	97.5207	0.00
24/04/2017	IS10 On 15-March-27			Interest Rate Swap	96.04	96.0985	96.0371	96.0985	0.00
24/04/2017	IS10 On 21-June-27			Interest Rate Swap	98.07	98.1305	98.0727	98.1305	0.00
24/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
24/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
24/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
24/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
24/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
24/04/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
24/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
24/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
24/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
24/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
24/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
24/04/2017	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
24/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
24/04/2017	R023 On 04-May-17			Bond Future	8.06	100.0020	100.0498	100.0020	14,057.00
24/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	2378	2	2	2	0.00
24/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	2465	2	2	2	0.00
24/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	2421	2	2	2	0.00
24/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	3	0	0	0	0.00
24/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	3	0	0	0	0.00
24/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	2	0	0	0	0.00
24/04/2017	R023 On 03-August-17			Bond Future	8.07	101.9070	101.9549	101.9070	6,603.00
24/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2655	3	3	3	0.00
24/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2720	3	3	3	0.00
24/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2687	3	3	3	0.00
24/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	470	0	0	0	0.00
24/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	460	0	0	0	0.00
24/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	450	0	0	0	0.00
24/04/2017	R023 On 02-November-17			Bond Future	8.09	99.9591	100.0065	99.9591	0.00
24/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2747	3	3	3	0.00
24/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2776	3	3	3	0.00
24/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2805	3	3	3	0.00
24/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	765	1	1	1	0.00
24/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	753	1	1	1	0.00
24/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	777	1	1	1	0.00
24/04/2017	R023 On 01-February-18			Bond Future	8.09	101.9532	102.0024	101.9532	0.00
24/04/2017	R023 On 01-February-18	8.32	Call	Bond Future	2426	2	2	2	0.00
24/04/2017	R023 On 01-February-18	8.33	Call	Bond Future	2449	2	2	2	0.00
24/04/2017	R023 On 01-February-18	8.31	Call	Bond Future	2402	2	2	2	0.00
24/04/2017	R023 On 01-February-18	8.32	Put	Bond Future	1503	2	2	2	0.00
24/04/2017	R023 On 01-February-18	8.33	Put	Bond Future	1487	2	1	2	0.00
24/04/2017	R023 On 01-February-18	8.31	Put	Bond Future	1520	2	2	2	0.00
24/04/2017	R035 On 04-May-17			Bond Future	9.41	96.9420	97.1167	96.9420	8,780.00
24/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	1016	1	1	1	0.00
24/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	1179	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
24/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	1098	1	1	1	0.00
24/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 03-August-17			Bond Future	9.45	98.7887	98.9659	98.7887	0.00
24/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	547	0	1	0	0.00
24/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	466	0	0	0	0.00
24/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	384	0	0	0	0.00
24/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 02-November-17			Bond Future	9.50	96.2094	96.3887	96.2094	0.00
24/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	808	1	1	1	0.00
24/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	888	1	1	1	0.00
24/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	729	1	1	1	0.00
24/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 01-February-18			Bond Future	9.54	98.1287	98.3125	98.1287	0.00
24/04/2017	R035 On 01-February-18	9.73	Call	Bond Future	1476	1	1	1	0.00
24/04/2017	R035 On 01-February-18	9.75	Call	Bond Future	1631	1	2	1	0.00
24/04/2017	R035 On 01-February-18	9.74	Call	Bond Future	1554	1	2	1	0.00
24/04/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R186 On 04-May-17			Bond Future	8.63	115.9300	116.0764	115.9300	91,818.00
24/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	3911	4	4	4	0.00
24/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	186	0	0	0	500.00
24/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1984	2	2	2	0.00
24/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	2290	2	2	2	0.00
24/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	930	1	1	1	500.00
24/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	2044	2	2	2	0.00
24/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	2478	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
24/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1924	2	2	2	0.00
24/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	2228	2	2	2	0.00
24/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	4	0	0	0	5,209.00
24/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	45	0	0	0	0.00
24/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	102	0	0	0	0.00
24/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	66	0	0	0	500.00
24/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	60	0	0	0	5,209.00
24/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	412	1	0	1	0.00
24/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	86	0	0	0	0.00
24/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	1486	2	1	2	0.00
24/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	94	0	0	0	0.00
24/04/2017	R186 On 03-August-17			Bond Future	8.66	112.8357	112.9839	112.8357	39,574.00
24/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	5933	6	6	6	0.00
24/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	5131	5	5	5	0.00
24/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	3028	3	3	3	0.00
24/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	3113	3	3	3	0.00
24/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2781	3	3	3	0.00
24/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	3070	3	3	3	0.00
24/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	576	1	1	1	750.00
24/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	417	0	0	0	6,500.00
24/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	1359	1	1	1	0.00
24/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	1310	1	1	1	0.00
24/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	1514	2	2	2	750.00
24/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	1334	1	1	1	0.00
24/04/2017	R186 On 02-November-17			Bond Future	8.69	115.0319	115.1813	115.0319	4.00
24/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	3569	4	4	4	0.00
24/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	3607	4	4	4	0.00
24/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	3645	4	4	4	0.00
24/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	2310	2	2	2	0.00
24/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	2282	2	2	2	0.00
24/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	2338	2	2	2	0.00
24/04/2017	R186 On 01-February-18			Bond Future	8.72	112.0226	112.1761	112.0226	0.00
24/04/2017	R186 On 01-February-18	8.96	Call	Bond Future	4281	4	4	4	0.00
24/04/2017	R186 On 01-February-18	8.98	Call	Bond Future	4355	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
24/04/2017	R186 On 01-February-18	8.97	Call	Bond Future	4318	4	4	4	0.00
24/04/2017	R186 On 01-February-18	8.96	Put	Bond Future	2728	3	3	3	0.00
24/04/2017	R186 On 01-February-18	8.97	Put	Bond Future	2701	3	3	3	0.00
24/04/2017	R186 On 01-February-18	8.98	Put	Bond Future	2674	3	3	3	0.00
24/04/2017	R197 On 04-May-17			Bond Future	298.59	298.5585	298.5907	298.5585	1,063.00
24/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	9999	10	10	10	0.00
24/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10009	10	10	10	0.00
24/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	9989	10	10	10	0.00
24/04/2017	R197 On 03-August-17			Bond Future	297.44	297.4080	297.4379	297.4080	1,481.00
24/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	10612	11	11	11	0.00
24/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	10622	11	11	11	0.00
24/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	10632	11	11	11	0.00
24/04/2017	R197 On 02-November-17			Bond Future	303.29	303.2670	303.2938	303.2670	0.00
24/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	1866	2	2	2	0.00
24/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	1876	2	2	2	0.00
24/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	1856	2	2	2	0.00
24/04/2017	R197 On 01-February-18			Bond Future	302.36	302.3338	302.3615	302.3338	0.00
24/04/2017	R197 On 01-February-18	301.67	Call	Bond Future	692	1	1	1	0.00
24/04/2017	R197 On 01-February-18	301.68	Call	Bond Future	682	1	1	1	0.00
24/04/2017	R197 On 01-February-18	301.66	Call	Bond Future	702	1	1	1	0.00
24/04/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
24/04/2017	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
24/04/2017	R202 On 04-May-17			Bond Future	243.71	243.3701	243.7086	243.3701	28,185.00
24/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13001	13	13	13	0.00
24/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13011	13	13	13	0.00
24/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13021	13	13	13	0.00
24/04/2017	R202 On 03-August-17			Bond Future	244.73	244.3896	244.7324	244.3896	12,459.00
24/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	13628	14	14	14	0.00
24/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	13638	14	14	14	0.00
24/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	13618	14	14	14	0.00
24/04/2017	R202 On 02-November-17			Bond Future	249.55	249.2040	249.5507	249.2040	0.00
24/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4339	5	4	5	0.00
24/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4359	5	4	5	0.00
24/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4349	5	4	5	0.00
24/04/2017	R202 On 01-February-18			Bond Future	250.84	250.4870	250.8409	250.4870	0.00
24/04/2017	R202 On 01-February-18	249.06	Call	Bond Future	1781	1	2	1	0.00
24/04/2017	R202 On 01-February-18	249.07	Call	Bond Future	1771	1	2	1	0.00
24/04/2017	R202 On 01-February-18	249.08	Call	Bond Future	1761	1	2	1	0.00
24/04/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 04-May-17			Bond Future	7.44	101.4613	101.4582	101.4613	27,749.00
24/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
24/04/2017	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
24/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	178	0	0	0	0.00
24/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	185	0	0	0	0.00
24/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	103.4812	103.4812	0.00
24/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	0	0	0.00
24/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	0	0	0.00
24/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	0	0	0.00
24/04/2017	R204 On 04-May-17			Bond Future	7.43	103.9225	103.8985	103.9225	27,172.00
24/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	708	1	1	1	0.00
24/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	738	1	1	1	0.00
24/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	723	1	1	1	0.00
24/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R204 On 03-August-17			Bond Future	7.37	101.8619	101.8367	101.8619	9,540.00
24/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	590	1	1	1	0.00
24/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	600	1	1	1	0.00
24/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	610	1	1	1	0.00
24/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	107	0	0	0	0.00
24/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	104	0	0	0	0.00
24/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	101	0	0	0	0.00
24/04/2017	R204 On 02-November-17			Bond Future	7.25	103.8445	103.8173	103.8445	0.00
24/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	631	1	1	1	0.00
24/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	614	1	1	1	0.00
24/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	622	1	1	1	0.00
24/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	95	0	0	0	0.00
24/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	93	0	0	0	0.00
24/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	90	0	0	0	0.00
24/04/2017	R204 On 01-February-18			Bond Future	7.00	101.8749	101.8481	101.8749	0.00
24/04/2017	R204 On 01-February-18	7.25	Call	Bond Future	436	0	0	0	0.00
24/04/2017	R204 On 01-February-18	7.27	Call	Bond Future	446	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
24/04/2017	R204 On 01-February-18	7.26	Call	Bond Future	441	0	0	0	0.00
24/04/2017	R204 On 01-February-18	7.26	Put	Bond Future	226	0	0	0	0.00
24/04/2017	R204 On 01-February-18	7.27	Put	Bond Future	223	0	0	0	0.00
24/04/2017	R204 On 01-February-18	7.25	Put	Bond Future	229	0	0	0	0.00
24/04/2017	R207 On 04-May-17			Bond Future	7.51	101.6206	101.6447	101.6206	76,227.00
24/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1627	2	2	2	0.00
24/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1674	2	2	2	0.00
24/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1650	2	2	2	0.00
24/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R207 On 03-August-17			Bond Future	7.49	99.9132	99.9369	99.9132	2,101.00
24/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1581	2	2	2	51.00
24/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1993	2	2	2	0.00
24/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1973	2	2	2	0.00
24/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	2013	2	2	2	0.00
24/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	36	0	0	0	0.00
24/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	34	0	0	0	0.00
24/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	71	0	0	0	0.00
24/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	35	0	0	0	0.00
24/04/2017	R207 On 02-November-17			Bond Future	7.44	101.8578	101.8806	101.8578	0.00
24/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1365	1	1	1	0.00
24/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1396	1	1	1	0.00
24/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1381	1	1	1	0.00
24/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	193	0	0	0	0.00
24/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	189	0	0	0	0.00
24/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	197	0	0	0	0.00
24/04/2017	R207 On 01-February-18			Bond Future	7.34	100.2473	100.2714	100.2473	0.00
24/04/2017	R207 On 01-February-18	7.60	Call	Bond Future	960	1	1	1	0.00
24/04/2017	R207 On 01-February-18	7.61	Call	Bond Future	971	1	1	1	0.00
24/04/2017	R207 On 01-February-18	7.62	Call	Bond Future	982	1	1	1	0.00
24/04/2017	R207 On 01-February-18	7.61	Put	Bond Future	495	1	0	1	0.00
24/04/2017	R207 On 01-February-18	7.60	Put	Bond Future	501	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
24/04/2017	R207 On 01-February-18	7.62	Put	Bond Future	488	1	0	1	0.00
24/04/2017	R208 On 04-May-17			Bond Future	7.67	97.6255	97.6586	97.6255	18,852.00
24/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	2241	2	2	2	0.00
24/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	2304	2	2	2	0.00
24/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	2272	2	2	2	0.00
24/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R208 On 03-August-17			Bond Future	7.67	99.4852	99.5182	99.4852	4,716.00
24/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	2098	2	2	2	0.00
24/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	2149	2	2	2	0.00
24/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	2123	2	2	2	0.00
24/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	164	0	0	0	0.00
24/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	168	0	0	0	0.00
24/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	173	0	0	0	0.00
24/04/2017	R208 On 02-November-17			Bond Future	7.65	98.0190	98.0512	98.0190	0.00
24/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1898	2	2	2	0.00
24/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1941	2	2	2	0.00
24/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1919	2	2	2	0.00
24/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	367	0	0	0	0.00
24/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	360	0	0	0	0.00
24/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	374	0	0	0	0.00
24/04/2017	R208 On 01-February-18			Bond Future	7.61	99.9744	100.0082	99.9744	0.00
24/04/2017	R208 On 01-February-18	7.85	Call	Bond Future	1504	1	2	1	0.00
24/04/2017	R208 On 01-February-18	7.83	Call	Bond Future	1471	1	1	1	0.00
24/04/2017	R208 On 01-February-18	7.84	Call	Bond Future	1487	1	1	1	0.00
24/04/2017	R208 On 01-February-18	7.83	Put	Bond Future	881	1	1	1	0.00
24/04/2017	R208 On 01-February-18	7.84	Put	Bond Future	871	1	1	1	0.00
24/04/2017	R208 On 01-February-18	7.85	Put	Bond Future	860	1	1	1	0.00
24/04/2017	R209 On 04-May-17			Bond Future	9.38	73.0751	73.2206	73.0751	56,293.00
24/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	21	0	0	0	1,130.00
24/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1868	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
24/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	1012	1	1	1	0.00
24/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	1100	1	1	1	0.00
24/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	536	1	1	1	0.00
24/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	1055	1	1	1	0.00
24/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	139	0	0	0	1,130.00
24/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	3204	3	3	3	0.00
24/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	431	1	0	1	0.00
24/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	852	1	1	1	1,130.00
24/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	406	1	0	1	0.00
24/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	383	1	0	1	0.00
24/04/2017	R209 On 03-August-17			Bond Future	9.42	74.4672	74.6148	74.4672	8,335.00
24/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	2335	2	2	2	0.00
24/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	2300	2	2	2	0.00
24/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	2370	2	2	2	0.00
24/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	2185	2	2	2	0.00
24/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	2151	2	2	2	0.00
24/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	2219	2	2	2	0.00
24/04/2017	R209 On 02-November-17			Bond Future	9.46	72.7661	72.9155	72.7661	476.00
24/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	5187	5	5	5	0.00
24/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	3372	3	3	3	0.00
24/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	3302	3	3	3	0.00
24/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	573	1	1	1	2,800.00
24/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1753	2	2	2	4,100.00
24/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	7938	8	8	8	0.00
24/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	3337	3	3	3	0.00
24/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	1640	2	2	2	3,360.00
24/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	4974	5	5	5	0.00
24/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	762	1	1	1	1,300.00
24/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	2821	3	3	3	0.00
24/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	2886	3	3	3	0.00
24/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	9134	9	9	9	0.00
24/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	2853	3	3	3	0.00
24/04/2017	R209 On 01-February-18			Bond Future	9.50	74.2178	74.3709	74.2178	0.00
24/04/2017	R209 On 01-February-18	9.71	Call	Bond Future	4584	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
24/04/2017	R209 On 01-February-18	9.73	Call	Bond Future	4657	5	5	5	0.00
24/04/2017	R209 On 01-February-18	9.72	Call	Bond Future	4620	5	5	5	0.00
24/04/2017	R209 On 01-February-18	9.71	Put	Bond Future	3157	3	3	3	0.00
24/04/2017	R209 On 01-February-18	9.73	Put	Bond Future	3099	3	3	3	0.00
24/04/2017	R209 On 01-February-18	9.72	Put	Bond Future	3128	3	3	3	0.00
24/04/2017	R210 On 04-May-17			Bond Future	184.53	184.5074	184.5272	184.5074	1,503.00
24/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	7783	8	8	8	0.00
24/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	7803	8	8	8	0.00
24/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	7793	8	8	8	0.00
24/04/2017	R210 On 03-August-17			Bond Future	188.07	188.0556	188.0740	188.0556	195.00
24/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	8216	8	8	8	0.00
24/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	8226	8	8	8	0.00
24/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	8206	8	8	8	0.00
24/04/2017	R210 On 02-November-17			Bond Future	189.38	189.3598	189.3763	189.3598	0.00
24/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	2704	3	3	3	0.00
24/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	2694	3	3	3	0.00
24/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	2714	3	3	3	0.00
24/04/2017	R210 On 01-February-18			Bond Future	193.20	193.1823	193.1993	193.1823	0.00
24/04/2017	R210 On 01-February-18	192.38	Call	Bond Future	819	1	1	1	0.00
24/04/2017	R210 On 01-February-18	192.37	Call	Bond Future	829	1	1	1	0.00
24/04/2017	R210 On 01-February-18	192.36	Call	Bond Future	839	1	1	1	0.00
24/04/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
24/04/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
24/04/2017	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
24/04/2017	R212 On 04-May-17			Bond Future	148.48	148.4655	148.4810	148.4655	3,268.00
24/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	3759	4	4	4	0.00
24/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	3749	4	4	4	0.00
24/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	3769	4	4	4	0.00
24/04/2017	R212 On 03-August-17			Bond Future	149.31	149.2935	149.3078	149.2935	3,858.00
24/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4032	4	4	4	0.00
24/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4052	4	4	4	0.00
24/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4042	4	4	4	0.00
24/04/2017	R212 On 02-November-17			Bond Future	152.25	152.2346	152.2474	152.2346	0.00
24/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	153	0	0	0	0.00
24/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	163	0	0	0	0.00
24/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	173	0	0	0	0.00
24/04/2017	R212 On 01-February-18			Bond Future	153.26	153.2474	153.2607	153.2474	0.00
24/04/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
24/04/2017	R212 On 01-February-18	154.69	Put	Bond Future	1429	1	1	1	0.00
24/04/2017	R212 On 01-February-18	154.70	Put	Bond Future	1439	1	1	1	0.00
24/04/2017	R212 On 01-February-18	154.71	Put	Bond Future	1449	1	1	1	0.00
24/04/2017	R213 On 04-May-17			Bond Future	9.10	84.8767	85.0210	84.8767	44,151.00
24/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1968	2	2	2	0.00
24/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1911	2	2	2	0.00
24/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1853	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
24/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	117	0	0	0	0.00
24/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	108	0	0	0	0.00
24/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	127	0	0	0	0.00
24/04/2017	R213 On 03-August-17			Bond Future	9.14	86.4935	86.6399	86.4935	2,341.00
24/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2893	3	3	3	0.00
24/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2933	3	3	3	0.00
24/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2973	3	3	3	0.00
24/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	1557	2	2	2	0.00
24/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	1531	2	2	2	0.00
24/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	1584	2	2	2	0.00
24/04/2017	R213 On 02-November-17			Bond Future	9.17	84.6261	84.7741	84.6261	0.00
24/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	3612	4	4	4	0.00
24/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	3538	3	4	3	0.00
24/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	3575	4	4	4	0.00
24/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	2439	3	2	3	0.00
24/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	2410	2	2	2	0.00
24/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	2381	2	2	2	0.00
24/04/2017	R213 On 01-February-18			Bond Future	9.21	86.3143	86.4660	86.3143	0.00
24/04/2017	R213 On 01-February-18	9.43	Call	Bond Future	4428	4	4	4	0.00
24/04/2017	R213 On 01-February-18	9.42	Call	Bond Future	4391	4	4	4	0.00
24/04/2017	R213 On 01-February-18	9.41	Call	Bond Future	4355	4	4	4	0.00
24/04/2017	R213 On 01-February-18	9.42	Put	Bond Future	3022	3	3	3	0.00
24/04/2017	R213 On 01-February-18	9.43	Put	Bond Future	2993	3	3	3	0.00
24/04/2017	R213 On 01-February-18	9.41	Put	Bond Future	3050	3	3	3	0.00
24/04/2017	R214 On 04-May-17			Bond Future	9.52	72.8056	72.9565	72.8056	35,332.00
24/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	869	1	1	1	0.00
24/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	951	1	1	1	0.00
24/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	910	1	1	1	0.00
24/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	587	1	1	1	0.00
24/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	556	1	1	1	0.00
24/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	527	1	1	1	0.00
24/04/2017	R214 On 03-August-17			Bond Future	9.56	74.1924	74.3456	74.1924	2,797.00
24/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	2195	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
24/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	2229	2	2	2	0.00
24/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	2264	2	2	2	0.00
24/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	2542	3	3	3	0.00
24/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	2505	3	3	3	0.00
24/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	2580	3	3	3	0.00
24/04/2017	R214 On 02-November-17			Bond Future	9.61	72.3393	72.4944	72.3393	0.00
24/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	3137	3	3	3	0.00
24/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	3206	3	3	3	0.00
24/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	3171	3	3	3	0.00
24/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	3324	3	3	3	0.00
24/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3252	3	3	3	0.00
24/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	3288	3	3	3	0.00
24/04/2017	R214 On 01-February-18			Bond Future	9.65	73.7824	73.9412	73.7824	0.00
24/04/2017	R214 On 01-February-18	9.83	Call	Bond Future	4660	5	5	5	0.00
24/04/2017	R214 On 01-February-18	9.82	Call	Bond Future	4623	5	5	5	0.00
24/04/2017	R214 On 01-February-18	9.84	Call	Bond Future	4697	5	5	5	0.00
24/04/2017	R214 On 01-February-18	9.82	Put	Bond Future	3426	4	3	4	0.00
24/04/2017	R214 On 01-February-18	9.83	Put	Bond Future	3395	3	3	3	0.00
24/04/2017	R214 On 01-February-18	9.84	Put	Bond Future	3364	3	3	3	0.00
24/04/2017	R248 On 04-May-17			Bond Future	9.60	93.1245	93.2709	93.1245	76,763.00
24/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1300	1	1	1	0.00
24/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1246	1	1	1	0.00
24/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	1194	1	1	1	0.00
24/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	710	1	1	1	0.00
24/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	748	1	1	1	0.00
24/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	674	1	1	1	0.00
24/04/2017	R248 On 03-August-17			Bond Future	9.65	94.8984	95.0469	94.8984	41,589.00
24/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2814	3	3	3	0.00
24/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2856	3	3	3	0.00
24/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2772	3	3	3	0.00
24/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	3507	4	4	4	0.00
24/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	3458	4	3	4	0.00
24/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	3557	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
24/04/2017	R248 On 02-November-17			Bond Future	9.69	92.3068	92.4568	92.3068	0.00
24/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	4002	4	4	4	0.00
24/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	4045	4	4	4	0.00
24/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	4089	4	4	4	0.00
24/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	4464	5	4	5	0.00
24/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	4417	5	4	5	0.00
24/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	4371	4	4	4	0.00
24/04/2017	R248 On 01-February-18			Bond Future	9.73	94.1483	94.3022	94.1483	0.00
24/04/2017	R248 On 01-February-18	9.89	Call	Bond Future	5943	6	6	6	0.00
24/04/2017	R248 On 01-February-18	9.90	Call	Bond Future	5989	6	6	6	0.00
24/04/2017	R248 On 01-February-18	9.91	Call	Bond Future	6036	6	6	6	0.00
24/04/2017	R248 On 01-February-18	9.90	Put	Bond Future	4539	5	5	5	0.00
24/04/2017	R248 On 01-February-18	9.91	Put	Bond Future	4499	5	4	5	0.00
24/04/2017	R248 On 01-February-18	9.89	Put	Bond Future	4579	5	5	5	0.00