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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2017	2025 On 02-February-17			Bond Future	126.64	126.6393	126.6402	126.6393	3,231.00
23/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3350	3	3350	3	0.00
23/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3360	3	3360	3	0.00
23/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3370	3	3370	3	0.00
23/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0740	129.0736	129.0740	0.00
23/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3496	3	3496	3	0.00
23/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3506	4	3506	4	0.00
23/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3486	3	3486	3	0.00
23/01/2017	2025 On 03-August-17			Bond Future	130.28	130.2828	130.2797	130.2828	0.00
23/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3680	4	3680	4	0.00
23/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3690	4	3690	4	0.00
23/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3700	4	3700	4	0.00
23/01/2017	2025 On 02-November-17			Bond Future	132.94	132.9469	132.9404	132.9469	0.00
23/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	30	0	30	0	0.00
23/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	40	0	40	0	0.00
23/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	20	0	20	0	0.00
23/01/2017	2030 On 02-February-17			Bond Future	9.19	91.5739	9.1918	91.5739	20,379.00
23/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	686	1	686	1	0.00
23/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	825	1	825	1	0.00
23/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	755	1	755	1	0.00
23/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 02-February-17	9.31	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
23/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 04-May-17			Bond Future	9.24	93.3288	9.2404	93.3288	5,127.00
23/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	686	1	686	1	0.00
23/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	618	1	618	1	0.00
23/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	549	1	549	1	0.00
23/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 03-August-17			Bond Future	9.28	91.1631	9.2841	91.1631	0.00
23/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	312	1	312	1	0.00
23/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	380	1	380	1	0.00
23/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	448	1	448	1	0.00
23/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 02-November-17			Bond Future	9.32	93.0229	9.3153	93.0229	0.00
23/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	300	1	300	1	0.00
23/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	233	1	233	1	0.00
23/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	166	1	166	1	0.00
23/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2032 On 02-February-17			Bond Future	9.33	94.7337	9.3271	94.7337	17,208.00
23/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1629	2	1629	2	0.00
23/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1743	2	1743	2	0.00
23/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1686	2	1686	2	0.00
23/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	269	0	269	0	0.00
23/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	236	0	236	0	0.00
23/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	252	0	252	0	0.00
23/01/2017	2032 On 04-May-17			Bond Future	9.37	92.3903	9.3749	92.3903	1,873.00
23/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2756	3	2756	3	0.00
23/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2716	3	2716	3	0.00
23/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2677	3	2677	3	0.00
23/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2161	2	2161	2	0.00

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23/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2127	2	2127	2	0.00
23/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2196	2	2196	2	0.00
23/01/2017	2032 On 03-August-17			Bond Future	9.42	94.2133	9.4165	94.2133	0.00
23/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3485	4	3485	4	0.00
23/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3448	4	3448	4	0.00
23/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3522	4	3522	4	0.00
23/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3277	3	3277	3	0.00
23/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3350	3	3350	3	0.00
23/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3313	3	3313	3	0.00
23/01/2017	2032 On 02-November-17			Bond Future	9.45	91.9750	9.4523	91.9750	0.00
23/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4222	5	4222	5	0.00
23/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4258	5	4258	5	0.00
23/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4295	5	4295	5	0.00
23/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3985	4	3985	4	0.00
23/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	4021	4	4021	4	0.00
23/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3950	4	3950	4	0.00
23/01/2017	2033 On 02-February-17			Bond Future	106.98	106.3937	106.9779	106.3937	6,033.00
23/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	2732	3	2732	3	0.00
23/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2742	3	2742	3	0.00
23/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	2722	3	2722	3	0.00
23/01/2017	2033 On 04-May-17			Bond Future	107.99	107.3987	107.9930	107.3987	0.00
23/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2847	3	2847	3	0.00
23/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2857	3	2857	3	0.00
23/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2837	3	2837	3	0.00
23/01/2017	2033 On 03-August-17			Bond Future	110.13	109.5241	110.1279	109.5241	0.00
23/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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23/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2992	4	2992	4	0.00
23/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	3002	4	3002	4	0.00
23/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	3012	4	3012	4	0.00
23/01/2017	2033 On 02-November-17			Bond Future	111.29	110.6729	111.2862	110.6729	0.00
23/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1196	1	1196	1	0.00
23/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1206	1	1206	1	0.00
23/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1216	1	1216	1	0.00
23/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2037 On 02-February-17			Bond Future	9.49	91.7622	9.4918	91.7622	38,651.00
23/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1727	2	1727	2	0.00
23/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1848	2	1848	2	0.00
23/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1787	2	1787	2	0.00
23/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	353	0	353	0	0.00
23/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	332	0	332	0	0.00
23/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	313	0	313	0	0.00
23/01/2017	2037 On 04-May-17			Bond Future	9.54	93.5208	9.5411	93.5208	27,907.00
23/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2990	3	2990	3	0.00
23/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2947	3	2947	3	0.00
23/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3033	3	3033	3	0.00
23/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2630	2	2630	2	0.00
23/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2554	2	2554	2	0.00
23/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2592	2	2592	2	0.00
23/01/2017	2037 On 03-August-17			Bond Future	9.59	91.1085	9.5864	91.1085	0.00
23/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3877	4	3877	4	0.00
23/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3836	4	3836	4	0.00
23/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3795	4	3795	4	0.00
23/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4010	4	4010	4	0.00
23/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3969	4	3969	4	0.00
23/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3929	4	3929	4	0.00
23/01/2017	2037 On 02-November-17			Bond Future	9.62	92.9672	9.6208	92.9672	0.00
23/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	4860	5	4860	5	0.00
23/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	4820	5	4820	5	0.00

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23/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	4901	5	4901	5	0.00
23/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4546	4	4546	4	0.00
23/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4507	4	4507	4	0.00
23/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4586	4	4586	4	0.00
23/01/2017	2038 On 02-February-17			Bond Future	131.73	130.8539	131.7345	130.8539	21,946.00
23/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	5315	6	5315	6	0.00
23/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	5325	6	5325	6	0.00
23/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	5335	6	5335	6	0.00
23/01/2017	2038 On 04-May-17			Bond Future	134.27	133.3698	134.2659	133.3698	805.00
23/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	5514	6	5514	6	0.00
23/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	5524	6	5524	6	0.00
23/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	5504	6	5504	6	0.00
23/01/2017	2038 On 03-August-17			Bond Future	135.41	134.4954	135.4063	134.4954	0.00
23/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	5764	7	5764	7	0.00
23/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	5754	7	5754	7	0.00
23/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	5774	7	5774	7	0.00
23/01/2017	2038 On 02-November-17			Bond Future	138.17	137.2458	138.1719	137.2458	0.00
23/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	1372	0	1372	0	0.00
23/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	1352	0	1352	0	0.00
23/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	1362	0	1362	0	0.00
23/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2040 On 02-February-17			Bond Future	9.51	95.9164	9.5117	95.9164	8,238.00
23/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1290	2	1290	2	0.00

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23/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1343	2	1343	2	0.00
23/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1398	2	1398	2	0.00
23/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	650	1	650	1	0.00
23/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	616	1	616	1	0.00
23/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	684	1	684	1	0.00
23/01/2017	2040 On 04-May-17			Bond Future	9.56	97.7545	9.5600	97.7545	320.00
23/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3325	4	3325	4	0.00
23/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3372	4	3372	4	0.00
23/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3419	4	3419	4	0.00
23/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2757	3	2757	3	0.00
23/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2717	3	2717	3	0.00
23/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2798	3	2798	3	0.00
23/01/2017	2040 On 03-August-17			Bond Future	9.60	95.1753	9.6043	95.1753	0.00
23/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4302	5	4302	5	0.00
23/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4391	5	4391	5	0.00
23/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4346	5	4346	5	0.00
23/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4209	4	4209	4	0.00
23/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4252	4	4252	4	0.00
23/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4166	4	4166	4	0.00
23/01/2017	2040 On 02-November-17			Bond Future	9.64	97.1170	9.6380	97.1170	0.00
23/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5244	6	5244	6	0.00
23/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5288	6	5288	6	0.00
23/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	5202	6	5202	6	0.00
23/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	5011	5	5011	5	0.00
23/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	5054	5	5054	5	0.00
23/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	5098	5	5098	5	0.00
23/01/2017	2044 On 02-February-17			Bond Future	9.52	93.2649	9.5164	93.2649	19,783.00
23/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2484	3	2484	3	0.00
23/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2413	3	2413	3	0.00
23/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2556	3	2556	3	0.00
23/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	238	0	238	0	0.00
23/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	223	0	223	0	0.00
23/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	254	0	254	0	0.00
23/01/2017	2044 On 04-May-17			Bond Future	9.56	95.0522	9.5627	95.0522	670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3620	4	3620	4	0.00
23/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3668	4	3668	4	0.00
23/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3571	4	3571	4	0.00
23/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2627	2	2627	2	0.00
23/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2667	2	2667	2	0.00
23/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2706	3	2706	3	0.00
23/01/2017	2044 On 03-August-17			Bond Future	9.61	92.5449	9.6052	92.5449	0.00
23/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4435	5	4435	5	0.00
23/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4526	5	4526	5	0.00
23/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4480	5	4480	5	0.00
23/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4304	4	4304	4	0.00
23/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4261	4	4261	4	0.00
23/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4218	4	4218	4	0.00
23/01/2017	2044 On 02-November-17			Bond Future	9.64	94.4330	9.6374	94.4330	0.00
23/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5364	6	5364	6	0.00
23/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5451	6	5451	6	0.00
23/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5407	6	5407	6	0.00
23/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	5121	5	5121	5	0.00
23/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	5076	5	5076	5	0.00
23/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	5165	5	5165	5	0.00
23/01/2017	2046 On 02-February-17			Bond Future	133.86	131.6375	133.8601	131.6375	18,568.00
23/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3280	6	3280	6	0.00
23/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3270	5	3270	5	0.00
23/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3290	6	3290	6	0.00
23/01/2017	2046 On 04-May-17			Bond Future	134.90	132.6384	134.9024	132.6384	1,450.00
23/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3428	6	3428	6	0.00
23/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3438	6	3438	6	0.00
23/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3418	6	3418	6	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
23/01/2017	2046 On 03-August-17			Bond Future	137.57	135.2634	137.5690	135.2634	0.00
23/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3621	6	3621	6	0.00
23/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3601	6	3601	6	0.00
23/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3611	6	3611	6	0.00
23/01/2017	2046 On 02-November-17			Bond Future	138.77	136.4248	138.7741	136.4248	0.00
23/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2474	0	2474	0	0.00
23/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2454	0	2454	0	0.00
23/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2464	0	2464	0	0.00
23/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-February-17			Bond Future	142.22	139.2635	142.2217	139.2635	25,127.00
23/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2748	6	2748	6	0.00
23/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2738	6	2738	6	0.00
23/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2758	6	2758	6	0.00
23/01/2017	2050 On 04-May-17			Bond Future	144.95	141.9410	144.9545	141.9410	0.00
23/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2885	6	2885	6	0.00
23/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2895	6	2895	6	0.00
23/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2875	6	2875	6	0.00
23/01/2017	2050 On 03-August-17			Bond Future	146.14	143.0708	146.1408	143.0708	0.00
23/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3079	6	3079	6	0.00
23/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3099	6	3099	6	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
23/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3089	6	3089	6	0.00
23/01/2017	2050 On 02-November-17			Bond Future	149.13	145.9963	149.1257	145.9963	0.00
23/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4476	1	4476	1	0.00
23/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4456	1	4456	1	0.00
23/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4466	1	4466	1	0.00
23/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
23/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
23/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	AL37 On 02-February-17			Index Future	515.53	516.0160	515.5280	516.0160	7.00
23/01/2017	AL37 On 04-May-17			Index Future	525.40	525.9050	525.3990	525.9050	0.00
23/01/2017	AL37 On 03-August-17			Index Future	535.75	536.2800	535.7520	536.2800	0.00
23/01/2017	AL37 On 02-November-17			Index Future	546.66	547.2150	546.6600	547.2150	0.00
23/01/2017	AL7T On 02-February-17			Index Future	597.62	599.2830	597.6160	599.2830	2.00
23/01/2017	AL7T On 04-May-17			Index Future	609.06	610.7680	609.0590	610.7680	0.00
23/01/2017	AL7T On 03-August-17			Index Future	621.06	622.8180	621.0610	622.8180	0.00
23/01/2017	AL7T On 02-November-17			Index Future	633.71	635.5170	633.7060	635.5170	0.00
23/01/2017	ALBI On 02-February-17			Index Future	543.01	544.7810	543.0130	544.7810	464.00
23/01/2017	ALBI On 04-May-17			Index Future	553.41	555.2210	553.4100	555.2210	117.00
23/01/2017	ALBI On 03-August-17			Index Future	564.32	566.1740	564.3150	566.1740	0.00
23/01/2017	ALBI On 02-November-17			Index Future	575.81	577.7190	575.8050	577.7190	0.00
23/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C048 On 28-February-48			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
23/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2017	EL28 On 02-February-17			Bond Future	128.50	127.8797	128.5016	127.8797	0.00
23/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6598	7	6598	7	0.00
23/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6608	7	6608	7	0.00
23/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6618	7	6618	7	0.00

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23/01/2017	EL28 On 04-May-17			Bond Future	129.28	128.6487	129.2813	128.6487	0.00
23/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8619	9	8619	9	0.00
23/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8629	9	8629	9	0.00
23/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8639	9	8639	9	0.00
23/01/2017	EL28 On 03-August-17			Bond Future	131.84	131.1946	131.8370	131.1946	0.00
23/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3333	4	3333	4	0.00
23/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3323	4	3323	4	0.00
23/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3343	4	3343	4	0.00
23/01/2017	EL28 On 02-November-17			Bond Future	132.76	132.1103	132.7622	132.1103	0.00
23/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1108	2	1108	2	0.00
23/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1128	2	1128	2	0.00
23/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1118	2	1118	2	0.00
23/01/2017	ES33 On 02-February-17			Bond Future	10.41	80.5310	10.4115	80.5310	9,466.00
23/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1266	2	1266	2	0.00
23/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1203	2	1203	2	0.00
23/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1139	1	1139	1	0.00
23/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 04-May-17			Bond Future	10.49	78.2809	10.4899	78.2809	0.00
23/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	381	1	381	1	0.00
23/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	444	1	444	1	0.00
23/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	318	1	318	1	0.00
23/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 04-May-17	10.54	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
23/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 03-August-17			Bond Future	10.56	79.8255	10.5627	79.8255	0.00
23/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	206	0	206	0	0.00
23/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	143	0	143	0	0.00
23/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	80	0	80	0	0.00
23/01/2017	ES33 On 02-November-17			Bond Future	10.63	77.6594	10.6328	77.6594	0.00
23/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	169	1	169	1	0.00
23/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	292	1	292	1	0.00
23/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	230	1	230	1	0.00
23/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
23/01/2017	ES42 On 02-February-17			Bond Future	10.54	84.9227	10.5408	84.9227	8,777.00
23/01/2017	ES42 On 04-May-17			Bond Future	10.62	82.2877	10.6186	82.2877	0.00
23/01/2017	ES42 On 03-August-17			Bond Future	10.69	83.9115	10.6900	83.9115	0.00
23/01/2017	ES42 On 02-November-17			Bond Future	10.76	81.3607	10.7578	81.3607	0.00
23/01/2017	GOVI On 02-February-17			GOVI	540.92	542.6590	540.9200	542.6590	493.00
23/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	76000	9	76000	9	0.00
23/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	75800	9	75800	9	0.00
23/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	75900	9	75900	9	0.00
23/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 04-May-17			GOVI	551.28	553.0580	551.2770	553.0580	0.00
23/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2890770	291	2890770	291	0.00
23/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2890870	291	2890870	291	0.00
23/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2890970	291	2890970	291	0.00
23/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 03-August-17			GOVI	562.14	563.9700	562.1410	563.9700	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
23/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	10310	3	10310	3	0.00
23/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	10410	3	10410	3	0.00
23/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	10510	3	10510	3	0.00
23/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 02-November-17			GOVI	573.59	575.4690	573.5860	575.4690	0.00
23/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	11460	3	11460	3	0.00
23/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	11360	3	11360	3	0.00
23/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	11260	3	11260	3	0.00
23/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2017	IGOV On 02-February-17			Index Future	248.69	247.1380	248.6880	247.1380	1,045.00
23/01/2017	IGOV On 04-May-17			Index Future	253.47	251.8900	253.4650	251.8900	65.00
23/01/2017	IGOV On 03-August-17			Index Future	258.48	256.8740	258.4750	256.8740	0.00
23/01/2017	IGOV On 02-November-17			Index Future	263.75	262.1260	263.7520	262.1260	0.00
23/01/2017	ILBI On 02-February-17			Index Future	669.25	666.1390	669.2540	666.1390	157.00
23/01/2017	ILBI On 04-May-17			Index Future	682.20	679.0280	682.2000	679.0280	0.00
23/01/2017	ILBI On 03-August-17			Index Future	695.63	692.3960	695.6310	692.3960	0.00
23/01/2017	ILBI On 02-November-17			Index Future	709.30	705.9970	709.2980	705.9970	0.00
23/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
23/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6142	99.6161	99.6142	0.00
23/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6389	99.6414	99.6389	0.00
23/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8894	99.8945	99.8894	0.00
23/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9176	99.9323	99.9176	0.00
23/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9189	99.9238	99.9189	0.00
23/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2014	99.2158	99.2014	0.00
23/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8562	98.8745	98.8562	0.00
23/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.9100	98.9303	98.9100	0.00
23/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.43	99.4000	99.4300	99.4000	0.00
23/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.93	99.8947	99.9323	99.8947	0.00
23/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.70	97.6205	97.7025	97.6205	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
23/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.02	96.9342	97.0231	96.9342	0.00
23/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.31	96.2184	96.3120	96.2184	0.00
23/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.58	96.4784	96.5761	96.4784	0.00
23/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.83	98.7272	98.8291	98.7272	50.00
23/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.04	98.9294	99.0357	98.9294	0.00
23/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.71	97.5354	97.7127	97.5354	0.00
23/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.80	94.6122	94.7967	94.6122	0.00
23/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.59	93.4024	93.5921	93.4024	0.00
23/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.74	95.5435	95.7362	95.5435	0.00
23/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.46	99.2675	99.4615	99.2675	0.00
23/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.08	97.8779	98.0754	97.8779	0.00
23/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
23/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
23/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
23/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
23/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
23/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
23/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
23/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
23/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
23/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
23/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
23/01/2017	R023 On 02-February-17			Bond Future	8.41	100.4637	8.4115	100.4637	12,677.00
23/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2040	2	2040	2	0.00
23/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1997	2	1997	2	0.00
23/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1954	2	1954	2	0.00
23/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	13	0	13	0	0.00
23/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	11	0	11	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
23/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	14	0	14	0	0.00
23/01/2017	R023 On 04-May-17			Bond Future	8.44	98.4569	8.4447	98.4569	6,245.00
23/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1656	2	1656	2	0.00
23/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1708	2	1708	2	0.00
23/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1682	2	1682	2	0.00
23/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1014	1	1014	1	0.00
23/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	979	1	979	1	0.00
23/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	997	1	997	1	0.00
23/01/2017	R023 On 03-August-17			Bond Future	8.47	100.3995	8.4666	100.3995	0.00
23/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2034	2	2034	2	0.00
23/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2081	2	2081	2	0.00
23/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2057	2	2057	2	0.00
23/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1550	1	1550	1	0.00
23/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1531	1	1531	1	0.00
23/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1512	1	1512	1	0.00
23/01/2017	R023 On 02-November-17			Bond Future	8.48	98.5135	8.4808	98.5135	0.00
23/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2264	2	2264	2	0.00
23/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2286	2	2286	2	0.00
23/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2309	2	2309	2	0.00
23/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1919	2	1919	2	0.00
23/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1900	2	1900	2	0.00
23/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1938	2	1938	2	0.00
23/01/2017	R035 On 02-February-17			Bond Future	9.44	99.4920	9.4374	99.4920	7,756.00
23/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	598	1	598	1	0.00
23/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	680	1	680	1	0.00
23/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	516	1	516	1	0.00
23/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 04-May-17			Bond Future	9.48	96.8958	9.4841	96.8958	3,274.00
23/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	375	1	375	1	0.00
23/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	537	1	537	1	0.00
23/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	456	1	456	1	0.00
23/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

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23/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 03-August-17			Bond Future	9.53	98.8077	9.5253	98.8077	0.00
23/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	205	0	205	0	0.00
23/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	43	0	43	0	0.00
23/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	124	0	124	0	0.00
23/01/2017	R035 On 02-November-17			Bond Future	9.56	96.3182	9.5631	96.3182	0.00
23/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	295	1	295	1	0.00
23/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	375	1	375	1	0.00
23/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	215	1	215	1	0.00
23/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R186 On 02-February-17			Bond Future	8.77	113.0080	8.7663	113.0080	109,586.00
23/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4984	5	4984	5	0.00
23/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1091	1	1091	1	0.00
23/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4325	5	4325	5	0.00
23/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	31	0	31	0	500.00
23/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	753	1	753	1	0.00
23/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1493	2	1493	2	0.00
23/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1887	2	1887	2	0.00
23/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
23/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	237	0	237	0	7,000.00
23/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	831	1	831	1	0.00
23/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	57	0	57	0	750.00
23/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	791	1	791	1	0.00
23/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1235	2	1235	2	0.00
23/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	273	0	273	0	500.00
23/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2371	3	2371	3	0.00
23/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	3	0	3	0	750.00
23/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	587	1	587	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
23/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	217	0	217	0	2,546.00
23/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	129	0	129	0	500.00
23/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2854	3	2854	3	0.00
23/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1410	1	1410	1	0.00
23/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	1	0	1	0	13,500.00
23/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	368	0	368	0	500.00
23/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1304	1	1304	1	0.00
23/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	525	0	525	0	0.00
23/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	67	0	67	0	2,546.00
23/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5546	5	5546	5	0.00
23/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	304	0	304	0	750.00
23/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2446	2	2446	2	0.00
23/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	555	1	555	1	0.00
23/01/2017	R186 On 04-May-17			Bond Future	8.81	115.1737	8.8078	115.1737	5,373.00
23/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2476	3	2476	3	0.00
23/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	2752	3	2752	3	0.00
23/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2592	3	2592	3	0.00
23/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2400	3	2400	3	0.00
23/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1057	1	1057	1	500.00
23/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2438	3	2438	3	0.00
23/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1579	1	1579	1	0.00
23/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1691	2	1691	2	500.00
23/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1838	2	1838	2	0.00
23/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3618	3	3618	3	0.00
23/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1808	2	1808	2	0.00
23/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1778	2	1778	2	0.00
23/01/2017	R186 On 03-August-17			Bond Future	8.84	112.1416	8.8413	112.1416	0.00
23/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3166	3	3166	3	0.00
23/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3238	3	3238	3	0.00
23/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3202	3	3202	3	0.00
23/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2706	3	2706	3	0.00
23/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2675	3	2675	3	0.00
23/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2645	3	2645	3	0.00
23/01/2017	R186 On 02-November-17			Bond Future	8.86	114.4291	8.8646	114.4291	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
23/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3536	4	3536	4	0.00
23/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3570	4	3570	4	0.00
23/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3604	4	3604	4	0.00
23/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3403	3	3403	3	0.00
23/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3371	3	3371	3	0.00
23/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3435	3	3435	3	0.00
23/01/2017	R197 On 02-February-17			Bond Future	294.67	294.6667	294.6690	294.6667	1,226.00
23/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7911	8	7911	8	0.00
23/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7921	8	7921	8	0.00
23/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7901	8	7901	8	0.00
23/01/2017	R197 On 04-May-17			Bond Future	300.33	300.3320	300.3313	300.3320	0.00
23/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8259	8	8259	8	0.00
23/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8269	8	8269	8	0.00
23/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8249	8	8249	8	0.00
23/01/2017	R197 On 03-August-17			Bond Future	299.31	299.3207	299.3137	299.3207	0.00
23/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8736	9	8736	9	0.00
23/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8746	9	8746	9	0.00
23/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8756	9	8756	9	0.00
23/01/2017	R197 On 02-November-17			Bond Future	305.43	305.4420	305.4271	305.4420	0.00
23/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	257	0	257	0	0.00
23/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	267	0	267	0	0.00
23/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	277	0	277	0	0.00
23/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R197 On 02-November-17	305.15	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
23/01/2017	R202 On 02-February-17			Bond Future	245.12	244.1582	245.1230	244.1582	34,566.00
23/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	6597	8	6597	8	0.00
23/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	6617	8	6617	8	0.00
23/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	6607	8	6607	8	0.00
23/01/2017	R202 On 04-May-17			Bond Future	249.83	248.8525	249.8333	248.8525	1,746.00
23/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	6877	8	6877	8	0.00
23/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	6887	8	6887	8	0.00
23/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	6897	8	6897	8	0.00
23/01/2017	R202 On 03-August-17			Bond Future	251.08	250.0831	251.0779	250.0831	0.00
23/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	7282	8	7282	8	0.00
23/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	7292	8	7292	8	0.00
23/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	7272	8	7272	8	0.00
23/01/2017	R202 On 02-November-17			Bond Future	256.21	255.1971	256.2057	255.1971	0.00
23/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	2316	1	2316	1	0.00
23/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	2306	1	2306	1	0.00
23/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	2296	1	2296	1	0.00
23/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R203 On 02-February-17			Bond Future	7.74	103.5794	7.7391	103.5794	26,296.00
23/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	31	0	31	0	0.00
23/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	36	0	36	0	0.00
23/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	34	0	34	0	0.00
23/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	51	0	51	0	0.00
23/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	47	0	47	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
23/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	54	0	54	0	0.00
23/01/2017	R203 On 04-May-17			Bond Future	7.61	101.3916	7.6120	101.3916	620.00
23/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	10	0	10	0	0.00
23/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	10	0	0.00
23/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	11	0	11	0	0.00
23/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	252	0	252	0	0.00
23/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	255	0	255	0	0.00
23/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	249	0	249	0	0.00
23/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
23/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	48	0	48	0	0.00
23/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	49	0	49	0	0.00
23/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
23/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
23/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	25	0	25	0	0.00
23/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	26	0	26	0	0.00
23/01/2017	R204 On 02-February-17			Bond Future	7.82	101.3723	7.8154	101.3723	30,057.00
23/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	792	1	792	1	0.00
23/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	826	1	826	1	0.00
23/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	809	1	809	1	0.00
23/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	1	0	1	0	0.00
23/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	1	0	1	0	0.00
23/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	1	0	1	0	0.00
23/01/2017	R204 On 04-May-17			Bond Future	7.83	103.3150	7.8288	103.3150	8,318.00
23/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	419	0	419	0	0.00
23/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	436	0	436	0	0.00
23/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	428	0	428	0	0.00
23/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	306	0	306	0	0.00
23/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	300	0	300	0	0.00
23/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	313	0	313	0	0.00
23/01/2017	R204 On 03-August-17			Bond Future	7.80	101.3119	7.7988	101.3119	0.00
23/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	418	0	418	0	0.00
23/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	424	0	424	0	0.00
23/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	431	0	431	0	0.00
23/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	480	0	480	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
23/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	474	0	474	0	0.00
23/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	468	0	468	0	0.00
23/01/2017	R204 On 02-November-17			Bond Future	7.69	103.3784	7.6871	103.3784	0.00
23/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	508	1	508	1	0.00
23/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	496	1	496	1	0.00
23/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	502	1	502	1	0.00
23/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	440	0	440	0	0.00
23/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	436	0	436	0	0.00
23/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	431	0	431	0	0.00
23/01/2017	R207 On 02-February-17			Bond Future	7.98	98.6226	7.9761	98.6226	74,371.00
23/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2341	2	2341	2	62.00
23/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3102	3	3102	3	0.00
23/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3151	3	3151	3	0.00
23/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3127	3	3127	3	0.00
23/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R207 On 04-May-17			Bond Future	8.01	100.5126	8.0055	100.5126	9,168.00
23/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	851	1	851	1	0.00
23/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	881	1	881	1	0.00
23/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	866	1	866	1	0.00
23/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	396	0	396	0	0.00
23/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	378	0	378	0	0.00
23/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	387	0	387	0	0.00
23/01/2017	R207 On 03-August-17			Bond Future	8.01	98.8518	8.0118	98.8518	0.00
23/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1005	1	1005	1	51.00
23/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1289	1	1289	1	0.00
23/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1275	1	1275	1	0.00
23/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1304	1	1304	1	0.00
23/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	465	0	465	0	0.00
23/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	452	0	452	0	0.00
23/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	622	1	622	1	0.00
23/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	459	0	459	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
23/01/2017	R207 On 02-November-17			Bond Future	7.97	100.8682	7.9736	100.8682	0.00
23/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	950	1	950	1	0.00
23/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	972	1	972	1	0.00
23/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	961	1	961	1	0.00
23/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	831	1	831	1	0.00
23/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	823	1	823	1	0.00
23/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	840	1	840	1	0.00
23/01/2017	R208 On 02-February-17			Bond Future	8.13	97.7398	8.1255	97.7398	21,568.00
23/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1712	2	1712	2	0.00
23/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1744	2	1744	2	0.00
23/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1679	2	1679	2	0.00
23/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	2	0	2	0	0.00
23/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	2	0	2	0	0.00
23/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	2	0	2	0	0.00
23/01/2017	R208 On 04-May-17			Bond Future	8.15	96.2102	8.1530	96.2102	10,622.00
23/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1240	1	1240	1	0.00
23/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1281	1	1281	1	0.00
23/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1260	1	1260	1	0.00
23/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	551	1	551	1	0.00
23/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	540	1	540	1	0.00
23/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	529	1	529	1	0.00
23/01/2017	R208 On 03-August-17			Bond Future	8.16	98.1086	8.1644	98.1086	0.00
23/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1370	1	1370	1	0.00
23/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1405	1	1405	1	0.00
23/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1388	1	1388	1	0.00
23/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	937	1	937	1	0.00
23/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	950	1	950	1	0.00
23/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	963	1	963	1	0.00
23/01/2017	R208 On 02-November-17			Bond Future	8.16	96.7059	8.1567	96.7059	0.00
23/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1372	1	1372	1	0.00
23/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1402	1	1402	1	0.00
23/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1387	1	1387	1	0.00
23/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1292	1	1292	1	0.00
23/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1279	1	1279	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
23/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1306	1	1306	1	0.00
23/01/2017	R209 On 02-February-17			Bond Future	9.40	74.8514	9.3964	74.8514	65,075.00
23/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1349	2	1349	2	0.00
23/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1252	2	1252	2	0.00
23/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1300	2	1300	2	0.00
23/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	337	0	337	0	0.00
23/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	317	0	317	0	0.00
23/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	298	0	298	0	0.00
23/01/2017	R209 On 04-May-17			Bond Future	9.44	73.1352	9.4391	73.1352	1,140.00
23/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2951	3	2951	3	0.00
23/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	898	1	898	1	1,130.00
23/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2316	3	2316	3	0.00
23/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2386	3	2386	3	0.00
23/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2351	3	2351	3	0.00
23/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1892	2	1892	2	0.00
23/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1660	2	1660	2	1,130.00
23/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4518	4	4518	4	0.00
23/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2173	2	2173	2	0.00
23/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2645	2	2645	2	1,130.00
23/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2140	2	2140	2	0.00
23/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2106	2	2106	2	0.00
23/01/2017	R209 On 03-August-17			Bond Future	9.48	74.5783	9.4763	74.5783	0.00
23/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3041	3	3041	3	0.00
23/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3008	3	3008	3	0.00
23/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3074	3	3074	3	0.00
23/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3289	3	3289	3	0.00
23/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3253	3	3253	3	0.00
23/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3324	3	3324	3	0.00
23/01/2017	R209 On 02-November-17			Bond Future	9.51	72.9479	9.5083	72.9479	0.00
23/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3971	4	3971	4	0.00
23/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3902	4	3902	4	0.00
23/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3936	4	3936	4	0.00
23/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3757	4	3757	4	0.00
23/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3823	4	3823	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
23/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3790	4	3790	4	0.00
23/01/2017	R210 On 02-February-17			Bond Future	186.53	185.6280	186.5256	185.6280	1,765.00
23/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	4334	5	4334	5	0.00
23/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	4314	5	4314	5	0.00
23/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	4324	5	4324	5	0.00
23/01/2017	R210 On 04-May-17			Bond Future	187.79	186.8774	187.7905	186.8774	0.00
23/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	4520	5	4520	5	0.00
23/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	4530	5	4530	5	0.00
23/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	4540	5	4540	5	0.00
23/01/2017	R210 On 03-August-17			Bond Future	191.50	190.5756	191.5026	190.5756	0.00
23/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4787	6	4787	6	0.00
23/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4797	6	4797	6	0.00
23/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4777	6	4777	6	0.00
23/01/2017	R210 On 02-November-17			Bond Future	192.98	192.0405	192.9813	192.0405	0.00
23/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	911	0	911	0	0.00
23/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	891	0	891	0	0.00
23/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	901	0	901	0	0.00
23/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-February-17			Bond Future	146.25	145.9055	146.2480	145.9055	3,380.00
23/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3032	3	3032	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
23/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3042	3	3042	3	0.00
23/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3022	3	3022	3	0.00
23/01/2017	R212 On 04-May-17			Bond Future	149.06	148.7107	149.0582	148.7107	0.00
23/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3182	4	3182	4	0.00
23/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3192	4	3192	4	0.00
23/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3172	4	3172	4	0.00
23/01/2017	R212 On 03-August-17			Bond Future	149.95	149.6035	149.9548	149.6035	0.00
23/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3385	4	3385	4	0.00
23/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3395	4	3395	4	0.00
23/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3405	4	3405	4	0.00
23/01/2017	R212 On 02-November-17			Bond Future	153.02	152.6628	153.0174	152.6628	0.00
23/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	607	0	607	0	0.00
23/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	597	0	597	0	0.00
23/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	617	0	617	0	0.00
23/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
23/01/2017	R213 On 02-February-17			Bond Future	9.22	86.1503	9.2219	86.1503	50,654.00
23/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1446	2	1446	2	0.00
23/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1549	2	1549	2	0.00
23/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1497	2	1497	2	0.00
23/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	243	0	243	0	0.00
23/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	227	0	227	0	0.00
23/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	213	0	213	0	0.00
23/01/2017	R213 On 04-May-17			Bond Future	9.26	84.2498	9.2647	84.2498	800.00
23/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2510	3	2510	3	0.00
23/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2547	3	2547	3	0.00
23/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2473	3	2473	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
23/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1871	2	1871	2	0.00
23/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1841	2	1841	2	0.00
23/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1901	2	1901	2	0.00
23/01/2017	R213 On 03-August-17			Bond Future	9.30	85.9120	9.3016	85.9120	0.00
23/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3149	3	3149	3	0.00
23/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3184	3	3184	3	0.00
23/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3218	3	3218	3	0.00
23/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2928	3	2928	3	0.00
23/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2896	3	2896	3	0.00
23/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2960	3	2960	3	0.00
23/01/2017	R213 On 02-November-17			Bond Future	9.33	84.1113	9.3348	84.1113	0.00
23/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3802	4	3802	4	0.00
23/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3734	4	3734	4	0.00
23/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3768	4	3768	4	0.00
23/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3699	4	3699	4	0.00
23/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3668	4	3668	4	0.00
23/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3636	3	3636	3	0.00
23/01/2017	R214 On 02-February-17			Bond Future	9.46	75.3493	9.4615	75.3493	36,737.00
23/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1717	2	1717	2	0.00
23/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1662	2	1662	2	0.00
23/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1772	2	1772	2	0.00
23/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	230	0	230	0	0.00
23/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	215	0	215	0	0.00
23/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	245	0	245	0	0.00
23/01/2017	R214 On 04-May-17			Bond Future	9.50	73.4954	9.5023	73.4954	2,358.00
23/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2686	3	2686	3	0.00
23/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2609	3	2609	3	0.00
23/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2647	3	2647	3	0.00
23/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2196	2	2196	2	0.00
23/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2162	2	2162	2	0.00
23/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2129	2	2129	2	0.00
23/01/2017	R214 On 03-August-17			Bond Future	9.54	74.9455	9.5381	74.9455	0.00
23/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3267	4	3267	4	0.00
23/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3339	4	3339	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
23/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3303	4	3303	4	0.00
23/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3432	3	3432	3	0.00
23/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3396	3	3396	3	0.00
23/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3468	3	3468	3	0.00
23/01/2017	R214 On 02-November-17			Bond Future	9.57	73.1748	9.5707	73.1748	0.00
23/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	4141	4	4141	4	0.00
23/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4213	4	4213	4	0.00
23/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	4177	4	4177	4	0.00
23/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	4075	4	4075	4	0.00
23/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	4005	4	4005	4	0.00
23/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	4040	4	4040	4	0.00
23/01/2017	R248 On 02-February-17			Bond Future	9.51	96.8051	9.5117	96.8051	41,433.00
23/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2508	3	2508	3	0.00
23/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2654	3	2654	3	0.00
23/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2580	3	2580	3	0.00
23/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	241	0	241	0	0.00
23/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	257	0	257	0	0.00
23/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	225	0	225	0	0.00
23/01/2017	R248 On 04-May-17			Bond Future	9.55	94.2209	9.5539	94.2209	32,399.00
23/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3768	4	3768	4	0.00
23/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3719	4	3719	4	0.00
23/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3669	4	3669	4	0.00
23/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2753	3	2753	3	0.00
23/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2793	3	2793	3	0.00
23/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2712	3	2712	3	0.00
23/01/2017	R248 On 03-August-17			Bond Future	9.59	96.0800	9.5911	96.0800	0.00
23/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4408	5	4408	5	0.00
23/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4454	5	4454	5	0.00
23/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4363	5	4363	5	0.00
23/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4601	4	4601	4	0.00
23/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4555	4	4555	4	0.00
23/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4647	4	4647	4	0.00
23/01/2017	R248 On 02-November-17			Bond Future	9.63	93.5983	9.6252	93.5983	0.00
23/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5493	6	5493	6	0.00

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23/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	5538	6	5538	6	0.00
23/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	5583	6	5583	6	0.00
23/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5360	5	5360	5	0.00
23/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5314	5	5314	5	0.00
23/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5269	5	5269	5	0.00