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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
30/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	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
30/01/2017	2025 On 02-February-17			Bond Future	127.25	127.2081	127.2507	127.2081	2,844.00
30/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2739	3	2739	3	0.00
30/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2749	3	2749	3	0.00
30/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2759	3	2759	3	0.00
30/01/2017	2025 On 04-May-17			Bond Future	129.69	129.6484	129.6904	129.6484	2,414.00
30/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2880	3	2880	3	0.00
30/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2890	3	2890	3	0.00
30/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2870	3	2870	3	0.00
30/01/2017	2025 On 03-August-17			Bond Future	130.90	130.8638	130.9035	130.8638	0.00
30/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3056	3	3056	3	0.00
30/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3066	3	3066	3	0.00
30/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3076	3	3076	3	0.00
30/01/2017	2025 On 02-November-17			Bond Future	133.56	133.5277	133.5642	133.5277	0.00
30/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	604	1	604	1	0.00
30/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	584	1	584	1	0.00
30/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	594	1	594	1	0.00
30/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-February-17			Bond Future	9.32	90.8604	9.3232	90.8604	17,938.00
30/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	161	0	161	0	0.00
30/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	92	0	92	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
30/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	230	0	230	0	0.00
30/01/2017	2030 On 04-May-17			Bond Future	9.38	92.5978	9.3768	92.5978	32,785.00
30/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	320	0	320	0	0.00
30/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	389	0	389	0	0.00
30/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	252	0	252	0	0.00
30/01/2017	2030 On 03-August-17			Bond Future	9.43	90.4143	9.4258	90.4143	0.00
30/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	580	0	580	0	0.00
30/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	648	0	648	0	0.00
30/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	512	0	512	0	0.00
30/01/2017	2030 On 02-November-17			Bond Future	9.46	92.2502	9.4632	92.2502	0.00
30/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	755	0	755	0	0.00
30/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	688	0	688	0	0.00
30/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	822	0	822	0	0.00
30/01/2017	2032 On 02-February-17			Bond Future	9.45	93.9336	9.4532	93.9336	14,756.00
30/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	640	1	640	1	0.00
30/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	742	1	742	1	0.00
30/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	690	1	690	1	0.00
30/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	221	0	221	0	0.00
30/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	176	0	176	0	0.00
30/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	198	0	198	0	0.00
30/01/2017	2032 On 04-May-17			Bond Future	9.51	91.5710	9.5057	91.5710	18,899.00
30/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2052	2	2052	2	0.00
30/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2016	2	2016	2	0.00
30/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	1981	2	1981	2	0.00
30/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2425	2	2425	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
30/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2387	2	2387	2	0.00
30/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2463	2	2463	2	0.00
30/01/2017	2032 On 03-August-17			Bond Future	9.55	93.3745	9.5520	93.3745	0.00
30/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	2766	3	2766	3	0.00
30/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	2732	3	2732	3	0.00
30/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	2800	3	2800	3	0.00
30/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3541	3	3541	3	0.00
30/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3619	3	3619	3	0.00
30/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3580	3	3580	3	0.00
30/01/2017	2032 On 02-November-17			Bond Future	9.59	91.1103	9.5934	91.1103	0.00
30/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	3459	4	3459	4	0.00
30/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	3493	4	3493	4	0.00
30/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	3528	4	3528	4	0.00
30/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	4236	4	4236	4	0.00
30/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	4273	4	4273	4	0.00
30/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	4199	4	4199	4	0.00
30/01/2017	2033 On 02-February-17			Bond Future	107.71	107.7177	107.7140	107.7177	6,033.00
30/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	1996	2	1996	2	0.00
30/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2006	2	2006	2	0.00
30/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	1986	2	1986	2	0.00
30/01/2017	2033 On 04-May-17			Bond Future	108.74	108.7437	108.7387	108.7437	5,778.00
30/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2101	2	2101	2	0.00
30/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2111	2	2111	2	0.00
30/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2091	2	2091	2	0.00
30/01/2017	2033 On 03-August-17			Bond Future	110.88	110.8916	110.8840	110.8916	0.00
30/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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30/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2236	2	2236	2	0.00
30/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2246	2	2246	2	0.00
30/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2256	2	2256	2	0.00
30/01/2017	2033 On 02-November-17			Bond Future	112.05	112.0582	112.0472	112.0582	0.00
30/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1957	2	1957	2	0.00
30/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1967	2	1967	2	0.00
30/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1977	2	1977	2	0.00
30/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2037 On 02-February-17			Bond Future	9.64	90.7996	9.6382	90.7996	29,506.00
30/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	540	1	540	1	0.00
30/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	635	1	635	1	0.00
30/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	587	1	587	1	0.00
30/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	364	0	364	0	0.00
30/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	330	0	330	0	0.00
30/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	298	0	298	0	0.00
30/01/2017	2037 On 04-May-17			Bond Future	9.69	92.5358	9.6924	92.5358	46,489.00
30/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2115	2	2115	2	0.00
30/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2078	2	2078	2	0.00
30/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2152	3	2152	3	0.00
30/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2986	3	2986	3	0.00
30/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2897	3	2897	3	0.00
30/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2942	3	2942	3	0.00
30/01/2017	2037 On 03-August-17			Bond Future	9.74	90.1007	9.7428	90.1007	0.00
30/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	2963	3	2963	3	0.00
30/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	2927	3	2927	3	0.00
30/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	2891	3	2891	3	0.00
30/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4358	4	4358	4	0.00
30/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4313	4	4313	4	0.00
30/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4268	4	4268	4	0.00
30/01/2017	2037 On 02-November-17			Bond Future	9.78	91.9303	9.7829	91.9303	0.00
30/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	3919	4	3919	4	0.00
30/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	3881	4	3881	4	0.00

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30/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	3958	4	3958	4	0.00
30/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4892	5	4892	5	0.00
30/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4851	5	4851	5	0.00
30/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4934	5	4934	5	0.00
30/01/2017	2038 On 02-February-17			Bond Future	132.62	132.6275	132.6230	132.6275	6,971.00
30/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	4427	4	4427	4	0.00
30/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	4437	4	4437	4	0.00
30/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	4447	4	4447	4	0.00
30/01/2017	2038 On 04-May-17			Bond Future	135.17	135.1716	135.1656	135.1716	20,533.00
30/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4614	5	4614	5	0.00
30/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4624	5	4624	5	0.00
30/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4604	5	4604	5	0.00
30/01/2017	2038 On 03-August-17			Bond Future	136.32	136.3281	136.3187	136.3281	0.00
30/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4851	5	4851	5	0.00
30/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4841	5	4841	5	0.00
30/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4861	5	4861	5	0.00
30/01/2017	2038 On 02-November-17			Bond Future	139.09	139.1031	139.0894	139.1031	0.00
30/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2289	2	2289	2	0.00
30/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2269	2	2269	2	0.00
30/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2279	2	2279	2	0.00
30/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2040 On 02-February-17			Bond Future	9.65	94.9216	9.6481	94.9216	4,956.00
30/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	247	1	247	1	0.00

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30/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	276	1	276	1	0.00
30/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	307	1	307	1	0.00
30/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	786	1	786	1	0.00
30/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	729	1	729	1	0.00
30/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	845	1	845	1	0.00
30/01/2017	2040 On 04-May-17			Bond Future	9.70	96.7366	9.7009	96.7366	8,436.00
30/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2417	3	2417	3	0.00
30/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	2458	3	2458	3	0.00
30/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	2499	3	2499	3	0.00
30/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3074	3	3074	3	0.00
30/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3028	3	3028	3	0.00
30/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3120	3	3120	3	0.00
30/01/2017	2040 On 03-August-17			Bond Future	9.75	94.1338	9.7500	94.1338	0.00
30/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3351	4	3351	4	0.00
30/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3432	4	3432	4	0.00
30/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3391	4	3391	4	0.00
30/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4513	4	4513	4	0.00
30/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4560	4	4560	4	0.00
30/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4466	4	4466	4	0.00
30/01/2017	2040 On 02-November-17			Bond Future	9.79	96.0453	9.7889	96.0453	0.00
30/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	4282	5	4282	5	0.00
30/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	4323	5	4323	5	0.00
30/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	4242	5	4242	5	0.00
30/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	5340	5	5340	5	0.00
30/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	5386	5	5386	5	0.00
30/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	5431	5	5431	5	0.00
30/01/2017	2044 On 02-February-17			Bond Future	9.65	92.2541	9.6530	92.2541	18,230.00
30/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	1171	2	1171	2	0.00
30/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	1103	2	1103	2	0.00
30/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	1241	2	1241	2	0.00
30/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	146	0	146	0	0.00
30/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	129	0	129	0	0.00
30/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	165	0	165	0	0.00
30/01/2017	2044 On 04-May-17			Bond Future	9.70	94.0181	9.7037	94.0181	19,046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	2669	3	2669	3	0.00
30/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	2713	3	2713	3	0.00
30/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	2627	3	2627	3	0.00
30/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2921	3	2921	3	0.00
30/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2966	3	2966	3	0.00
30/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3011	3	3011	3	0.00
30/01/2017	2044 On 03-August-17			Bond Future	9.75	91.4869	9.7507	91.4869	0.00
30/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3466	4	3466	4	0.00
30/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	3548	4	3548	4	0.00
30/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	3507	4	3507	4	0.00
30/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4612	4	4612	4	0.00
30/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4564	4	4564	4	0.00
30/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4517	4	4517	4	0.00
30/01/2017	2044 On 02-November-17			Bond Future	9.79	93.3447	9.7880	93.3447	0.00
30/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	4385	5	4385	5	0.00
30/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	4469	5	4469	5	0.00
30/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	4427	5	4427	5	0.00
30/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	5453	5	5453	5	0.00
30/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	5407	5	5407	5	0.00
30/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	5499	5	5499	5	0.00
30/01/2017	2046 On 02-February-17			Bond Future	133.58	133.5867	133.5822	133.5867	18,221.00
30/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3558	4	3558	4	0.00
30/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3548	4	3548	4	0.00
30/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3568	4	3568	4	0.00
30/01/2017	2046 On 04-May-17			Bond Future	134.61	134.6196	134.6134	134.6196	19,444.00
30/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3717	4	3717	4	0.00
30/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3727	4	3727	4	0.00
30/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3707	4	3707	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
30/01/2017	2046 On 03-August-17			Bond Future	137.27	137.2784	137.2691	137.2784	0.00
30/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3921	4	3921	4	0.00
30/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3901	4	3901	4	0.00
30/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3911	4	3911	4	0.00
30/01/2017	2046 On 02-November-17			Bond Future	138.45	138.4685	138.4546	138.4685	0.00
30/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2155	2	2155	2	0.00
30/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2135	2	2135	2	0.00
30/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2145	2	2145	2	0.00
30/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-February-17			Bond Future	142.22	142.2293	142.2247	142.2293	20,450.00
30/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2745	3	2745	3	0.00
30/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2735	3	2735	3	0.00
30/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2755	3	2755	3	0.00
30/01/2017	2050 On 04-May-17			Bond Future	144.95	144.9579	144.9512	144.9579	24,049.00
30/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2889	3	2889	3	0.00
30/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2899	3	2899	3	0.00
30/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2879	3	2879	3	0.00
30/01/2017	2050 On 03-August-17			Bond Future	146.13	146.1421	146.1320	146.1421	0.00
30/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3088	3	3088	3	0.00
30/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3108	3	3108	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
30/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3098	3	3098	3	0.00
30/01/2017	2050 On 02-November-17			Bond Future	149.10	149.1168	149.1022	149.1168	0.00
30/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4452	4	4452	4	0.00
30/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4432	4	4432	4	0.00
30/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4442	4	4442	4	0.00
30/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
30/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
30/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	AL37 On 02-February-17			Index Future	513.06	514.7410	513.0570	514.7410	7.00
30/01/2017	AL37 On 04-May-17			Index Future	522.86	524.5840	522.8580	524.5840	1.00
30/01/2017	AL37 On 03-August-17			Index Future	533.14	534.9140	533.1400	534.9140	0.00
30/01/2017	AL37 On 02-November-17			Index Future	543.94	545.7710	543.9440	545.7710	0.00
30/01/2017	AL7T On 02-February-17			Index Future	591.85	595.1010	591.8530	595.1010	2.00
30/01/2017	AL7T On 04-May-17			Index Future	603.16	606.4800	603.1590	606.4800	0.00
30/01/2017	AL7T On 03-August-17			Index Future	615.02	618.4230	615.0210	618.4230	0.00
30/01/2017	AL7T On 02-November-17			Index Future	627.48	630.9750	627.4830	630.9750	0.00
30/01/2017	ALBI On 02-February-17			Index Future	537.67	540.7640	537.6690	540.7640	29.00
30/01/2017	ALBI On 04-May-17			Index Future	547.94	551.1040	547.9400	551.1040	548.00
30/01/2017	ALBI On 03-August-17			Index Future	558.72	561.9560	558.7160	561.9560	0.00
30/01/2017	ALBI On 02-November-17			Index Future	570.04	573.3620	570.0380	573.3620	0.00
30/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	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
30/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2017	EL28 On 02-February-17			Bond Future	128.89	128.8954	128.8935	128.8954	0.00
30/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6206	6	6206	6	0.00
30/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6216	6	6216	6	0.00
30/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6226	6	6226	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
30/01/2017	EL28 On 04-May-17			Bond Future	129.68	129.6785	129.6751	129.6785	0.00
30/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8225	8	8225	8	0.00
30/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8235	8	8235	8	0.00
30/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8245	8	8245	8	0.00
30/01/2017	EL28 On 03-August-17			Bond Future	132.23	132.2401	132.2334	132.2401	0.00
30/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2937	3	2937	3	0.00
30/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2927	3	2927	3	0.00
30/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2947	3	2947	3	0.00
30/01/2017	EL28 On 02-November-17			Bond Future	133.15	133.1647	133.1541	133.1647	0.00
30/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	716	1	716	1	0.00
30/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	736	1	736	1	0.00
30/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	726	1	726	1	0.00
30/01/2017	ES33 On 02-February-17			Bond Future	10.56	79.7973	10.5551	79.7973	2,000.00
30/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	347	1	347	1	0.00
30/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	284	1	284	1	0.00
30/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	221	1	221	1	0.00
30/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 04-May-17			Bond Future	10.64	77.5299	10.6388	77.5299	9,402.00
30/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	559	0	559	0	0.00
30/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	622	0	622	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
30/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	495	0	495	0	0.00
30/01/2017	ES33 On 03-August-17			Bond Future	10.72	79.0568	10.7170	79.0568	0.00
30/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1167	1	1167	1	0.00
30/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1104	1	1104	1	0.00
30/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1041	1	1041	1	0.00
30/01/2017	ES33 On 02-November-17			Bond Future	10.79	76.8677	10.7935	76.8677	0.00
30/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
30/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	758	0	758	0	0.00
30/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	696	0	696	0	0.00
30/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	820	0	820	0	0.00
30/01/2017	ES42 On 02-February-17			Bond Future	10.67	84.1121	10.6748	84.1121	4,277.00
30/01/2017	ES42 On 04-May-17			Bond Future	10.76	81.4580	10.7576	81.4580	8,777.00
30/01/2017	ES42 On 03-August-17			Bond Future	10.83	83.0624	10.8339	83.0624	0.00
30/01/2017	ES42 On 02-November-17			Bond Future	10.91	80.4865	10.9076	80.4865	0.00
30/01/2017	GOVI On 02-February-17			GOVI	535.54	538.6520	535.5430	538.6520	117.00
30/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	22230	5	22230	5	0.00
30/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	22030	5	22030	5	0.00
30/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	22130	5	22130	5	0.00
30/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 04-May-17			GOVI	545.77	548.9520	545.7730	548.9520	385.00
30/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2835730	287	2835730	287	0.00
30/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2835830	287	2835830	287	0.00
30/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2835930	287	2835930	287	0.00
30/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 03-August-17			GOVI	556.51	559.7620	556.5060	559.7620	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
30/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	46040	1	46040	1	0.00
30/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	45840	1	45840	1	0.00
30/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	45940	1	45940	1	0.00
30/01/2017	GOVI On 02-November-17			GOVI	567.78	571.1230	567.7830	571.1230	0.00
30/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
30/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	46670	1	46670	1	0.00
30/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	46770	1	46770	1	0.00
30/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	46570	1	46570	1	0.00
30/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2017	IGOV On 02-February-17			Index Future	249.36	249.3530	249.3560	249.3530	175.00
30/01/2017	IGOV On 04-May-17			Index Future	254.14	254.1360	254.1350	254.1360	925.00
30/01/2017	IGOV On 03-August-17			Index Future	259.15	259.1560	259.1480	259.1560	0.00
30/01/2017	IGOV On 02-November-17			Index Future	264.41	264.4310	264.4140	264.4310	0.00
30/01/2017	ILBI On 02-February-17			Index Future	676.01	675.0640	676.0110	675.0640	157.00
30/01/2017	ILBI On 04-May-17			Index Future	689.08	688.1190	689.0800	688.1190	0.00
30/01/2017	ILBI On 03-August-17			Index Future	702.65	701.6670	702.6480	701.6670	0.00
30/01/2017	ILBI On 02-November-17			Index Future	716.46	715.4570	716.4600	715.4570	0.00
30/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0029	100.0028	0.00
30/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6169	99.6175	99.6169	0.00
30/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6536	99.6600	99.6536	0.00
30/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.94	99.9194	99.9356	99.9194	0.00
30/01/2017	IS01 On 15-March-18			Interest Rate Swap	100.00	99.9692	99.9959	99.9692	0.00
30/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9486	99.9643	99.9486	0.00
30/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.28	99.2525	99.2792	99.2525	0.00
30/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.96	98.9192	98.9594	98.9192	0.00
30/01/2017	IS02 On 21-September-18			Interest Rate Swap	99.04	98.9853	99.0412	98.9853	0.00
30/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.56	99.5000	99.5600	99.5000	0.00
30/01/2017	IS02 On 15-March-19			Interest Rate Swap	100.08	100.0210	100.0823	100.0210	0.00
30/01/2017	IS05 On 17-December-20			Interest Rate Swap	98.02	97.8494	98.0191	97.8494	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
30/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.36	97.1773	97.3641	97.1773	0.00
30/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.68	96.4735	96.6789	96.4735	0.00
30/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.97	96.7454	96.9703	96.7454	0.00
30/01/2017	IS05 On 21-December-21			Interest Rate Swap	99.25	99.0052	99.2451	99.0052	50.00
30/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.47	99.2188	99.4699	99.2188	0.00
30/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.42	98.0490	98.4238	98.0490	0.00
30/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.53	95.1441	95.5303	95.1441	0.00
30/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.35	93.9489	94.3487	93.9489	0.00
30/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.51	96.0987	96.5098	96.0987	0.00
30/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.24	99.8262	100.2440	99.8262	0.00
30/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.88	98.4474	98.8794	98.4474	0.00
30/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
30/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	1,000.00
30/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
30/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
30/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
30/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
30/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
30/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
30/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
30/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
30/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
30/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
30/01/2017	R023 On 02-February-17			Bond Future	8.54	100.1121	8.5381	100.1121	7,087.00
30/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1451	2	1451	2	0.00
30/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1407	2	1407	2	0.00
30/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1362	2	1362	2	0.00
30/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	1	0	1	0	0.00
30/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	1	0	1	0	0.00
30/01/2017	R023 On 04-May-17			Bond Future	8.58	98.0944	8.5791	98.0944	18,852.00
30/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1219	1	1219	1	0.00
30/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1265	1	1265	1	0.00
30/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1242	1	1242	1	0.00
30/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1171	1	1171	1	0.00
30/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1129	1	1129	1	0.00
30/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1150	1	1150	1	0.00
30/01/2017	R023 On 03-August-17			Bond Future	8.61	100.0262	8.6095	100.0262	0.00
30/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1572	2	1572	2	0.00
30/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1615	2	1615	2	0.00
30/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1593	2	1593	2	0.00
30/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1697	2	1697	2	0.00
30/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1676	2	1676	2	0.00
30/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1655	1	1655	1	0.00
30/01/2017	R023 On 02-November-17			Bond Future	8.63	98.1234	8.6343	98.1234	0.00
30/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	1742	2	1742	2	0.00
30/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	1763	2	1763	2	0.00
30/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	1783	2	1783	2	0.00
30/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	2026	2	2026	2	0.00
30/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	2006	2	2006	2	0.00
30/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	2047	2	2047	2	0.00
30/01/2017	R035 On 02-February-17			Bond Future	9.57	98.6145	9.5734	98.6145	4,803.00
30/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	517	0	517	0	0.00
30/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	435	0	435	0	0.00
30/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	599	0	599	0	0.00
30/01/2017	R035 On 04-May-17			Bond Future	9.62	95.9975	9.6247	95.9975	7,556.00
30/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	766	0	766	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
30/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	685	0	685	0	0.00
30/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	604	0	604	0	0.00
30/01/2017	R035 On 03-August-17			Bond Future	9.67	97.8880	9.6708	97.8880	0.00
30/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	1372	1	1372	1	0.00
30/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	1210	1	1210	1	0.00
30/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1291	1	1291	1	0.00
30/01/2017	R035 On 02-November-17			Bond Future	9.71	95.3708	9.7142	95.3708	0.00
30/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	825	0	825	0	0.00
30/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	905	0	905	0	0.00
30/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	985	0	985	0	0.00
30/01/2017	R186 On 02-February-17			Bond Future	8.92	112.1899	8.9230	112.1899	60,179.00
30/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	3893	5	3893	5	0.00
30/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	188	1	188	1	0.00
30/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3231	4	3231	4	0.00
30/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	0	0	0	0	500.00
30/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	60	0	60	0	0.00
30/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	443	1	443	1	0.00
30/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	775	1	775	1	0.00
30/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
30/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	1	0	1	0	7,000.00
30/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	82	0	82	0	0.00
30/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	0	0	0	0	750.00
30/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	71	0	71	0	0.00
30/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	267	1	267	1	0.00
30/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	2	0	2	0	500.00
30/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	1245	2	1245	2	0.00
30/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	750.00
30/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	985	1	985	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
30/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	257	0	257	0	2,546.00
30/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	108	0	108	0	500.00
30/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3914	3	3914	3	0.00
30/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2265	2	2265	2	0.00
30/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
30/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	556	0	556	0	500.00
30/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2123	2	2123	2	0.00
30/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	867	1	867	1	0.00
30/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	31	0	31	0	2,546.00
30/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6636	6	6636	6	0.00
30/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	427	0	427	0	750.00
30/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3480	3	3480	3	0.00
30/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	925	1	925	1	0.00
30/01/2017	R186 On 04-May-17			Bond Future	8.97	114.3352	8.9717	114.3352	112,501.00
30/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	1694	2	1694	2	0.00
30/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	1929	2	1929	2	0.00
30/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	1792	2	1792	2	0.00
30/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	1630	2	1630	2	0.00
30/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	581	1	581	1	500.00
30/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	1661	2	1661	2	0.00
30/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1873	2	1873	2	0.00
30/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	2007	2	2007	2	500.00
30/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2184	2	2184	2	0.00
30/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	4258	4	4258	4	0.00
30/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2148	2	2148	2	0.00
30/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2112	2	2112	2	0.00
30/01/2017	R186 On 03-August-17			Bond Future	9.01	111.2824	9.0127	111.2824	0.00
30/01/2017	R186 On 03-August-17	9.50	Call	Bond Future	4614	0	4614	0	0.00
30/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	2420	3	2420	3	0.00
30/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2356	3	2356	3	0.00
30/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2388	3	2388	3	0.00
30/01/2017	R186 On 03-August-17	9.50	Put	Bond Future	1450	0	1450	0	6,500.00
30/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3039	3	3039	3	0.00
30/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3004	3	3004	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
30/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2969	3	2969	3	0.00
30/01/2017	R186 On 02-November-17			Bond Future	9.04	113.5419	9.0448	113.5419	0.00
30/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	2741	3	2741	3	0.00
30/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	2771	3	2771	3	0.00
30/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	2802	3	2802	3	0.00
30/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3781	3	3781	3	0.00
30/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3747	3	3747	3	0.00
30/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3816	3	3816	3	0.00
30/01/2017	R197 On 02-February-17			Bond Future	295.54	295.5465	295.5369	295.5465	163.00
30/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7043	7	7043	7	0.00
30/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7053	7	7053	7	0.00
30/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7033	7	7033	7	0.00
30/01/2017	R197 On 04-May-17			Bond Future	301.20	301.2161	301.2029	301.2161	1,063.00
30/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7387	7	7387	7	0.00
30/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7397	7	7397	7	0.00
30/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7377	7	7377	7	0.00
30/01/2017	R197 On 03-August-17			Bond Future	300.19	300.2114	300.1910	300.2114	0.00
30/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	7859	8	7859	8	0.00
30/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	7869	8	7869	8	0.00
30/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	7879	8	7879	8	0.00
30/01/2017	R197 On 02-November-17			Bond Future	306.29	306.3229	306.2928	306.3229	0.00
30/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	1123	1	1123	1	0.00
30/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	1133	1	1133	1	0.00
30/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	1143	1	1143	1	0.00
30/01/2017	R197 On 02-November-17	305.16	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
30/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-February-17			Bond Future	246.10	246.1034	246.0950	246.1034	24,689.00
30/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5625	6	5625	6	0.00
30/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5645	6	5645	6	0.00
30/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5635	6	5635	6	0.00
30/01/2017	R202 On 04-May-17			Bond Future	250.81	250.8245	250.8132	250.8245	34,926.00
30/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5897	6	5897	6	0.00
30/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5907	6	5907	6	0.00
30/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5917	6	5917	6	0.00
30/01/2017	R202 On 03-August-17			Bond Future	252.07	252.0849	252.0675	252.0849	0.00
30/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6292	6	6292	6	0.00
30/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6302	6	6302	6	0.00
30/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6282	6	6282	6	0.00
30/01/2017	R202 On 02-November-17			Bond Future	257.19	257.2163	257.1909	257.2163	0.00
30/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3301	3	3301	3	0.00
30/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3291	3	3291	3	0.00
30/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3281	3	3281	3	0.00
30/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R203 On 02-February-17			Bond Future	7.81	103.5510	7.8133	103.5510	6,860.00
30/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	1	0	1	0	0.00
30/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	1	0	1	0	0.00
30/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	61	0	61	0	0.00
30/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	55	0	0.00
30/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	66	0	66	0	0.00
30/01/2017	R203 On 04-May-17			Bond Future	7.75	101.3584	7.7503	101.3584	28,479.00
30/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
30/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
30/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
30/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	291	0	291	0	0.00
30/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	295	0	295	0	0.00
30/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	288	0	288	0	0.00
30/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
30/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	42	0	42	0	0.00
30/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	43	0	43	0	0.00
30/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	42	0	42	0	0.00
30/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	19	0	19	0	0.00
30/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	19	0	19	0	0.00
30/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	20	0	20	0	0.00
30/01/2017	R204 On 02-February-17			Bond Future	7.93	101.2819	7.9334	101.2819	11,758.00
30/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	590	1	590	1	0.00
30/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	624	1	624	1	0.00
30/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	607	1	607	1	0.00
30/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R204 On 04-May-17			Bond Future	7.97	103.2186	7.9694	103.2186	27,572.00
30/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	222	0	222	0	0.00
30/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	236	0	236	0	0.00
30/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	229	0	229	0	0.00
30/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	317	0	317	0	0.00
30/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	309	0	309	0	0.00
30/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	325	0	325	0	0.00
30/01/2017	R204 On 03-August-17			Bond Future	7.97	101.2099	7.9697	101.2099	0.00
30/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	247	0	247	0	0.00
30/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	252	0	252	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
30/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	258	0	258	0	0.00
30/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	528	0	528	0	0.00
30/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	520	0	520	0	0.00
30/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	513	0	513	0	0.00
30/01/2017	R204 On 02-November-17			Bond Future	7.91	103.2647	7.9072	103.2647	0.00
30/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	314	0	314	0	0.00
30/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	304	0	304	0	0.00
30/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	309	0	309	0	0.00
30/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	481	0	481	0	0.00
30/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	475	0	475	0	0.00
30/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	470	0	470	0	0.00
30/01/2017	R207 On 02-February-17			Bond Future	8.07	98.5412	8.0732	98.5412	30,319.00
30/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2094	2	2094	2	62.00
30/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2856	3	2856	3	0.00
30/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2904	3	2904	3	0.00
30/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2880	3	2880	3	0.00
30/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R207 On 04-May-17			Bond Future	8.11	100.4255	8.1145	100.4255	79,363.00
30/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	569	1	569	1	0.00
30/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	597	1	597	1	0.00
30/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	583	1	583	1	0.00
30/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	369	0	369	0	0.00
30/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	350	0	350	0	0.00
30/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	360	0	360	0	0.00
30/01/2017	R207 On 03-August-17			Bond Future	8.14	98.7593	8.1350	98.7593	0.00
30/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	717	1	717	1	51.00
30/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	986	1	986	1	0.00
30/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	972	1	972	1	0.00
30/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1000	1	1000	1	0.00
30/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	428	0	428	0	0.00
30/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	413	0	413	0	0.00

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30/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	600	1	600	1	0.00
30/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	420	0	420	0	0.00
30/01/2017	R207 On 02-November-17			Bond Future	8.12	100.7645	8.1169	100.7645	0.00
30/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	657	1	657	1	0.00
30/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	677	1	677	1	0.00
30/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	667	1	667	1	0.00
30/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	817	1	817	1	0.00
30/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	807	1	807	1	0.00
30/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	827	1	827	1	0.00
30/01/2017	R208 On 02-February-17			Bond Future	8.23	97.5808	8.2278	97.5808	13,969.00
30/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1367	2	1367	2	0.00
30/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1400	2	1400	2	0.00
30/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1334	2	1334	2	0.00
30/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R208 On 04-May-17			Bond Future	8.26	96.0440	8.2642	96.0440	19,683.00
30/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	898	1	898	1	0.00
30/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	935	1	935	1	0.00
30/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	916	1	916	1	0.00
30/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	563	0	563	0	0.00
30/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	550	0	550	0	0.00
30/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	537	0	537	0	0.00
30/01/2017	R208 On 03-August-17			Bond Future	8.29	97.9356	8.2855	97.9356	0.00
30/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1051	1	1051	1	0.00
30/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1083	1	1083	1	0.00
30/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1067	1	1067	1	0.00
30/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	979	1	979	1	0.00
30/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	993	1	993	1	0.00
30/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1008	1	1008	1	0.00
30/01/2017	R208 On 02-November-17			Bond Future	8.29	96.5202	8.2912	96.5202	0.00
30/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1028	1	1028	1	0.00
30/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1055	1	1055	1	0.00
30/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1041	1	1041	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
30/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1328	1	1328	1	0.00
30/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1313	1	1313	1	0.00
30/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1343	1	1343	1	0.00
30/01/2017	R209 On 02-February-17			Bond Future	9.54	74.0455	9.5429	74.0455	13,889.00
30/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	388	1	388	1	0.00
30/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	322	1	322	1	0.00
30/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	354	1	354	1	0.00
30/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	409	0	409	0	0.00
30/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	374	0	374	0	0.00
30/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	341	0	341	0	0.00
30/01/2017	R209 On 04-May-17			Bond Future	9.59	72.3108	9.5903	72.3108	59,170.00
30/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2188	3	2188	3	0.00
30/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	504	1	504	1	1,130.00
30/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	1635	2	1635	2	0.00
30/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	1696	2	1696	2	0.00
30/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	1665	2	1665	2	0.00
30/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1273	2	1273	2	0.00
30/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1923	2	1923	2	1,130.00
30/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	5150	5	5150	5	0.00
30/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2517	2	2517	2	0.00
30/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	3052	3	3052	3	1,130.00
30/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2479	2	2479	2	0.00
30/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2441	2	2441	2	0.00
30/01/2017	R209 On 03-August-17			Bond Future	9.63	73.7349	9.6322	73.7349	0.00
30/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2334	3	2334	3	0.00
30/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2304	3	2304	3	0.00
30/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2364	3	2364	3	0.00
30/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3630	3	3630	3	0.00
30/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3592	3	3592	3	0.00
30/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3668	3	3668	3	0.00
30/01/2017	R209 On 02-November-17			Bond Future	9.67	72.0805	9.6696	72.0805	0.00
30/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3200	4	3200	4	0.00
30/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3137	3	3137	3	0.00
30/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3169	3	3169	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
30/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	4064	4	4064	4	0.00
30/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	4135	4	4135	4	0.00
30/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	4099	4	4099	4	0.00
30/01/2017	R210 On 02-February-17			Bond Future	187.07	187.0754	187.0691	187.0754	394.00
30/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	3791	4	3791	4	0.00
30/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	3771	4	3771	4	0.00
30/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	3781	4	3781	4	0.00
30/01/2017	R210 On 04-May-17			Bond Future	188.34	188.3449	188.3362	188.3449	1,730.00
30/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	3974	4	3974	4	0.00
30/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	3984	4	3984	4	0.00
30/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	3994	4	3994	4	0.00
30/01/2017	R210 On 03-August-17			Bond Future	192.05	192.0651	192.0520	192.0651	0.00
30/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4238	4	4238	4	0.00
30/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4248	4	4248	4	0.00
30/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4228	4	4228	4	0.00
30/01/2017	R210 On 02-November-17			Bond Future	193.52	193.5425	193.5230	193.5425	0.00
30/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	1453	1	1453	1	0.00
30/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	1433	1	1433	1	0.00
30/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	1443	1	1443	1	0.00
30/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 02-February-17			Bond Future	146.15	146.2223	146.1496	146.2223	3,380.00
30/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 02-February-17	149.29	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
30/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3130	3	3130	3	0.00
30/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3140	3	3140	3	0.00
30/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3120	3	3120	3	0.00
30/01/2017	R212 On 04-May-17			Bond Future	148.95	149.0274	148.9515	149.0274	3,258.00
30/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3289	3	3289	3	0.00
30/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3299	3	3299	3	0.00
30/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3279	3	3279	3	0.00
30/01/2017	R212 On 03-August-17			Bond Future	149.84	149.9210	149.8402	149.9210	0.00
30/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3500	3	3500	3	0.00
30/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3510	3	3510	3	0.00
30/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3520	3	3520	3	0.00
30/01/2017	R212 On 02-November-17			Bond Future	152.89	152.9729	152.8858	152.9729	0.00
30/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	476	1	476	1	0.00
30/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	466	1	466	1	0.00
30/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	486	1	486	1	0.00
30/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
30/01/2017	R213 On 02-February-17			Bond Future	9.34	85.4919	9.3432	85.4919	10,051.00
30/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	578	1	578	1	0.00
30/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	670	1	670	1	0.00
30/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	623	1	623	1	0.00
30/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	196	0	196	0	0.00
30/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	175	0	175	0	0.00
30/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	155	0	155	0	0.00
30/01/2017	R213 On 04-May-17			Bond Future	9.39	83.5753	9.3903	83.5753	46,680.00
30/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	1892	2	1892	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
30/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	1925	2	1925	2	0.00
30/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	1859	2	1859	2	0.00
30/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2093	2	2093	2	0.00
30/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2060	2	2060	2	0.00
30/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2128	2	2128	2	0.00
30/01/2017	R213 On 03-August-17			Bond Future	9.43	85.2211	9.4316	85.2211	0.00
30/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2474	3	2474	3	0.00
30/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2506	3	2506	3	0.00
30/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	2537	3	2537	3	0.00
30/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3111	3	3111	3	0.00
30/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3077	3	3077	3	0.00
30/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3146	3	3146	3	0.00
30/01/2017	R213 On 02-November-17			Bond Future	9.47	83.3984	9.4703	83.3984	0.00
30/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3081	3	3081	3	0.00
30/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3018	3	3018	3	0.00
30/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3049	3	3049	3	0.00
30/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3870	4	3870	4	0.00
30/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3836	4	3836	4	0.00
30/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3801	4	3801	4	0.00
30/01/2017	R214 On 02-February-17			Bond Future	9.60	74.5398	9.5980	74.5398	7,912.00
30/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	695	1	695	1	0.00
30/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	647	1	647	1	0.00
30/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	745	1	745	1	0.00
30/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	187	0	187	0	0.00
30/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	167	0	167	0	0.00
30/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	209	0	209	0	0.00
30/01/2017	R214 On 04-May-17			Bond Future	9.64	72.6674	9.6429	72.6674	34,273.00
30/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	1977	2	1977	2	0.00
30/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	1911	2	1911	2	0.00
30/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	1944	2	1944	2	0.00
30/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2498	2	2498	2	0.00
30/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2460	2	2460	2	0.00
30/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2422	2	2422	2	0.00
30/01/2017	R214 On 03-August-17			Bond Future	9.68	74.0984	9.6829	74.0984	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
30/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	2511	3	2511	3	0.00
30/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	2575	3	2575	3	0.00
30/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	2543	3	2543	3	0.00
30/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3695	3	3695	3	0.00
30/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3656	3	3656	3	0.00
30/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3735	3	3735	3	0.00
30/01/2017	R214 On 02-November-17			Bond Future	9.72	72.3037	9.7205	72.3037	0.00
30/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	3314	4	3314	4	0.00
30/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	3381	4	3381	4	0.00
30/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	3347	4	3347	4	0.00
30/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	4299	4	4299	4	0.00
30/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	4224	4	4224	4	0.00
30/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	4262	4	4262	4	0.00
30/01/2017	R248 On 02-February-17			Bond Future	9.65	95.7263	9.6530	95.7263	37,243.00
30/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	1130	2	1130	2	0.00
30/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	1270	2	1270	2	0.00
30/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	1199	2	1199	2	0.00
30/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	153	0	153	0	0.00
30/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	172	0	172	0	0.00
30/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	135	0	135	0	0.00
30/01/2017	R248 On 04-May-17			Bond Future	9.70	93.1175	9.6997	93.1175	63,239.00
30/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	2769	3	2769	3	0.00
30/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	2725	3	2725	3	0.00
30/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	2682	3	2682	3	0.00
30/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3082	3	3082	3	0.00
30/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3128	3	3128	3	0.00
30/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3036	3	3036	3	0.00
30/01/2017	R248 On 03-August-17			Bond Future	9.74	94.9512	9.7414	94.9512	200.00
30/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	3413	4	3413	4	0.00
30/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	3454	4	3454	4	0.00
30/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3373	4	3373	4	0.00
30/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4958	5	4958	5	0.00
30/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4908	5	4908	5	0.00
30/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5009	5	5009	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
30/01/2017	R248 On 02-November-17			Bond Future	9.78	92.4379	9.7807	92.4379	0.00
30/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	4471	5	4471	5	0.00
30/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	4513	5	4513	5	0.00
30/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	4556	5	4556	5	0.00
30/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5726	5	5726	5	0.00
30/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5678	5	5678	5	0.00
30/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5631	5	5631	5	0.00