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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
31/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	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
31/01/2017	2025 On 02-February-17			Bond Future	127.39	127.2507	127.3872	127.2507	2,844.00
31/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2603	3	2603	3	0.00
31/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2613	3	2613	3	0.00
31/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2623	3	2623	3	0.00
31/01/2017	2025 On 04-May-17			Bond Future	129.83	129.6904	129.8289	129.6904	2,414.00
31/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2741	3	2741	3	0.00
31/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2751	3	2751	3	0.00
31/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2731	3	2731	3	0.00
31/01/2017	2025 On 03-August-17			Bond Future	131.04	130.9035	131.0441	130.9035	0.00
31/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	2916	3	2916	3	0.00
31/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	2926	3	2926	3	0.00
31/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	2936	3	2936	3	0.00
31/01/2017	2025 On 02-November-17			Bond Future	133.71	133.5642	133.7067	133.5642	0.00
31/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	747	1	747	1	0.00
31/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	727	1	727	1	0.00
31/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	737	1	737	1	0.00
31/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2029 On 04-May-17			Bond Future	101.88	100.6600	101.8765	100.6600	1,700.00
31/01/2017	2029 On 04-May-17	100.65	Call	Bond Future	1226	0	1226	0	0.00
31/01/2017	2029 On 04-May-17	100.67	Call	Bond Future	1206	0	1206	0	0.00
31/01/2017	2029 On 04-May-17	100.66	Call	Bond Future	1216	0	1216	0	0.00
31/01/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2029 On 04-May-17	100.67	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
31/01/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-February-17			Bond Future	9.23	90.3073	9.2325	90.3073	17,938.00
31/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	401	0	401	0	0.00
31/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	540	0	540	0	0.00
31/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	471	0	471	0	0.00
31/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 04-May-17			Bond Future	9.28	92.0330	9.2830	92.0330	32,785.00
31/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	391	0	391	0	0.00
31/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	323	0	323	0	0.00
31/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	254	0	254	0	0.00
31/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 03-August-17			Bond Future	9.33	89.8363	9.3288	89.8363	0.00
31/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	8	0	8	0	0.00
31/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	76	0	76	0	0.00
31/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	144	0	144	0	0.00
31/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	1	0	1	0.00
31/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	1	0	1	0.00
31/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	1	0	1	0.00
31/01/2017	2030 On 02-November-17			Bond Future	9.36	91.6577	9.3630	91.6577	0.00
31/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	87	1	87	1	0.00
31/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	20	1	20	1	0.00
31/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	154	1	154	1	0.00
31/01/2017	2032 On 02-February-17			Bond Future	9.36	93.3415	9.3625	93.3415	14,938.00
31/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1130	1	1130	1	0.00
31/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1265	1	1265	1	0.00
31/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1197	1	1197	1	0.00
31/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	34	0	34	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
31/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	23	0	23	0	0.00
31/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	28	0	28	0	0.00
31/01/2017	2032 On 04-May-17			Bond Future	9.41	90.9665	9.4120	90.9665	19,095.00
31/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2410	2	2410	2	0.00
31/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2370	2	2370	2	0.00
31/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2332	2	2332	2	0.00
31/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2090	2	2090	2	0.00
31/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2056	2	2056	2	0.00
31/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2125	2	2125	2	0.00
31/01/2017	2032 On 03-August-17			Bond Future	9.46	92.7558	9.4554	92.7558	0.00
31/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3125	3	3125	3	0.00
31/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3088	3	3088	3	0.00
31/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3162	3	3162	3	0.00
31/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3201	4	3201	4	0.00
31/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3274	4	3274	4	0.00
31/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3237	4	3237	4	0.00
31/01/2017	2032 On 02-November-17			Bond Future	9.49	90.4763	9.4937	90.4763	0.00
31/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	3843	3	3843	3	0.00
31/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	3879	3	3879	3	0.00
31/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	3917	4	3917	4	0.00
31/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3906	4	3906	4	0.00
31/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3942	4	3942	4	0.00
31/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3871	4	3871	4	0.00
31/01/2017	2033 On 02-February-17			Bond Future	107.71	107.7140	107.7107	107.7140	6,033.00
31/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	1999	2	1999	2	0.00
31/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2009	2	2009	2	0.00
31/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	1989	2	1989	2	0.00
31/01/2017	2033 On 04-May-17			Bond Future	108.73	108.7387	108.7348	108.7387	5,778.00
31/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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31/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2105	2	2105	2	0.00
31/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2115	2	2115	2	0.00
31/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2095	2	2095	2	0.00
31/01/2017	2033 On 03-August-17			Bond Future	110.88	110.8840	110.8794	110.8840	0.00
31/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2241	2	2241	2	0.00
31/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2251	2	2251	2	0.00
31/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2261	2	2261	2	0.00
31/01/2017	2033 On 02-November-17			Bond Future	112.04	112.0472	112.0417	112.0472	0.00
31/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1952	2	1952	2	0.00
31/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1962	2	1962	2	0.00
31/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1972	2	1972	2	0.00
31/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2037 On 02-February-17			Bond Future	9.56	90.1518	9.5575	90.1518	29,886.00
31/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	925	1	925	1	0.00
31/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1061	1	1061	1	0.00
31/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	992	1	992	1	0.00
31/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	92	0	92	0	0.00
31/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	78	0	78	0	0.00
31/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	66	0	66	0	0.00
31/01/2017	2037 On 04-May-17			Bond Future	9.61	91.8746	9.6093	91.8746	46,759.00
31/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2436	2	2436	2	0.00
31/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2396	2	2396	2	0.00
31/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2477	2	2477	2	0.00
31/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2634	3	2634	3	0.00
31/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2552	3	2552	3	0.00
31/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2593	3	2593	3	0.00
31/01/2017	2037 On 03-August-17			Bond Future	9.66	89.4243	9.6572	89.4243	160.00
31/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3294	3	3294	3	0.00
31/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3256	3	3256	3	0.00

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31/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3217	3	3217	3	0.00
31/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4001	4	4001	4	0.00
31/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3959	4	3959	4	0.00
31/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3916	4	3916	4	0.00
31/01/2017	2037 On 02-November-17			Bond Future	9.69	91.2374	9.6948	91.2374	0.00
31/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	4279	4	4279	4	0.00
31/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	4239	4	4239	4	0.00
31/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	4320	4	4320	4	0.00
31/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4557	5	4557	5	0.00
31/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4517	5	4517	5	0.00
31/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4597	5	4597	5	0.00
31/01/2017	2038 On 02-February-17			Bond Future	132.62	132.6230	132.6188	132.6230	6,971.00
31/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	4431	4	4431	4	0.00
31/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	4441	4	4441	4	0.00
31/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	4451	4	4451	4	0.00
31/01/2017	2038 On 04-May-17			Bond Future	135.16	135.1656	135.1609	135.1656	20,533.00
31/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4619	5	4619	5	0.00
31/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4629	5	4629	5	0.00
31/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4609	5	4609	5	0.00
31/01/2017	2038 On 03-August-17			Bond Future	136.31	136.3187	136.3131	136.3187	0.00
31/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4857	5	4857	5	0.00
31/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4847	5	4847	5	0.00
31/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4867	5	4867	5	0.00
31/01/2017	2038 On 02-November-17			Bond Future	139.08	139.0894	139.0827	139.0894	0.00
31/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2283	2	2283	2	0.00

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31/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2263	2	2263	2	0.00
31/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2273	2	2273	2	0.00
31/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2040 On 02-February-17			Bond Future	9.57	94.2230	9.5724	94.2230	4,956.00
31/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	436	0	436	0	0.00
31/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	484	0	484	0	0.00
31/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	535	0	535	0	0.00
31/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	329	1	329	1	0.00
31/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	292	1	292	1	0.00
31/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	369	1	369	1	0.00
31/01/2017	2040 On 04-May-17			Bond Future	9.62	96.0235	9.6230	96.0235	8,436.00
31/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2740	2	2740	2	0.00
31/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	2785	2	2785	2	0.00
31/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	2829	2	2829	2	0.00
31/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2724	3	2724	3	0.00
31/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2681	3	2681	3	0.00
31/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2766	3	2766	3	0.00
31/01/2017	2040 On 03-August-17			Bond Future	9.67	93.4045	9.6697	93.4045	0.00
31/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3685	3	3685	3	0.00
31/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3771	3	3771	3	0.00
31/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3728	3	3728	3	0.00
31/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4159	5	4159	5	0.00
31/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4204	5	4204	5	0.00
31/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4115	4	4115	4	0.00
31/01/2017	2040 On 02-November-17			Bond Future	9.71	95.2983	9.7064	95.2983	0.00
31/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	4639	4	4639	4	0.00
31/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	4682	4	4682	4	0.00
31/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	4596	4	4596	4	0.00
31/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4995	5	4995	5	0.00
31/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	5039	5	5039	5	0.00
31/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	5082	5	5082	5	0.00
31/01/2017	2044 On 02-February-17			Bond Future	9.59	91.5459	9.5923	91.5459	18,230.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	1592	1	1592	1	0.00
31/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	1512	1	1512	1	0.00
31/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	1674	1	1674	1	0.00
31/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	29	0	29	0	0.00
31/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	24	0	24	0	0.00
31/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	35	0	35	0	0.00
31/01/2017	2044 On 04-May-17			Bond Future	9.64	93.2952	9.6413	93.2952	19,046.00
31/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	2935	3	2935	3	0.00
31/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	2981	3	2981	3	0.00
31/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	2889	3	2889	3	0.00
31/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2640	3	2640	3	0.00
31/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2682	3	2682	3	0.00
31/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2724	3	2724	3	0.00
31/01/2017	2044 On 03-August-17			Bond Future	9.69	90.7478	9.6866	90.7478	0.00
31/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3727	3	3727	3	0.00
31/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	3813	4	3813	4	0.00
31/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	3770	4	3770	4	0.00
31/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4313	5	4313	5	0.00
31/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4268	5	4268	5	0.00
31/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4222	5	4222	5	0.00
31/01/2017	2044 On 02-November-17			Bond Future	9.72	92.5877	9.7221	92.5877	0.00
31/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	4661	4	4661	4	0.00
31/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	4748	4	4748	4	0.00
31/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	4704	4	4704	4	0.00
31/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	5160	5	5160	5	0.00
31/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	5116	5	5116	5	0.00
31/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	5205	5	5205	5	0.00
31/01/2017	2046 On 02-February-17			Bond Future	133.58	133.5822	133.5780	133.5822	18,221.00
31/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3562	4	3562	4	0.00
31/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3552	4	3552	4	0.00
31/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3572	4	3572	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
31/01/2017	2046 On 04-May-17			Bond Future	134.61	134.6134	134.6086	134.6134	19,694.00
31/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3721	4	3721	4	0.00
31/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3731	4	3731	4	0.00
31/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3711	4	3711	4	0.00
31/01/2017	2046 On 03-August-17			Bond Future	137.26	137.2691	137.2635	137.2691	0.00
31/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3927	4	3927	4	0.00
31/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3907	4	3907	4	0.00
31/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3917	4	3917	4	0.00
31/01/2017	2046 On 02-November-17			Bond Future	138.45	138.4546	138.4480	138.4546	0.00
31/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2148	2	2148	2	0.00
31/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2128	2	2128	2	0.00
31/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2138	2	2138	2	0.00
31/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-February-17			Bond Future	142.22	142.2247	142.2200	142.2247	20,450.00
31/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2750	3	2750	3	0.00
31/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2740	3	2740	3	0.00
31/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2760	3	2760	3	0.00
31/01/2017	2050 On 04-May-17			Bond Future	144.95	144.9512	144.9461	144.9512	24,049.00
31/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2894	3	2894	3	0.00
31/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2904	3	2904	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
31/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2884	3	2884	3	0.00
31/01/2017	2050 On 03-August-17			Bond Future	146.13	146.1320	146.1260	146.1320	0.00
31/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3094	3	3094	3	0.00
31/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3114	3	3114	3	0.00
31/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3104	3	3104	3	0.00
31/01/2017	2050 On 02-November-17			Bond Future	149.10	149.1022	149.0951	149.1022	0.00
31/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4445	4	4445	4	0.00
31/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4425	4	4425	4	0.00
31/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4435	4	4435	4	0.00
31/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
31/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
31/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	AL37 On 02-February-17			Index Future	514.97	513.0570	514.9650	513.0570	7.00
31/01/2017	AL37 On 04-May-17			Index Future	524.80	522.8580	524.8000	522.8580	1.00
31/01/2017	AL37 On 03-August-17			Index Future	535.12	533.1400	535.1180	533.1400	0.00
31/01/2017	AL37 On 02-November-17			Index Future	545.96	543.9440	545.9580	543.9440	0.00
31/01/2017	AL7T On 02-February-17			Index Future	595.38	591.8530	595.3750	591.8530	2.00
31/01/2017	AL7T On 04-May-17			Index Future	606.75	603.1590	606.7460	603.1590	0.00
31/01/2017	AL7T On 03-August-17			Index Future	618.68	615.0210	618.6750	615.0210	0.00
31/01/2017	AL7T On 02-November-17			Index Future	631.21	627.4830	631.2070	627.4830	0.00
31/01/2017	ALBI On 02-February-17			Index Future	540.81	537.6690	540.8050	537.6690	27.00
31/01/2017	ALBI On 04-May-17			Index Future	551.13	547.9400	551.1330	547.9400	550.00
31/01/2017	ALBI On 03-August-17			Index Future	561.97	558.7160	561.9690	558.7160	0.00
31/01/2017	ALBI On 02-November-17			Index Future	573.35	570.0380	573.3530	570.0380	0.00
31/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C025 On 31-January-25			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
31/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2017	CS33 On 15-September-33			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
31/01/2017	EL28 On 02-February-17			Bond Future	128.89	128.8935	128.8918	128.8935	0.00
31/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6208	6	6208	6	0.00
31/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6218	6	6218	6	0.00
31/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6228	6	6228	6	0.00
31/01/2017	EL28 On 04-May-17			Bond Future	129.67	129.6751	129.6728	129.6751	0.00
31/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8227	8	8227	8	0.00
31/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8237	8	8237	8	0.00
31/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8247	8	8247	8	0.00
31/01/2017	EL28 On 03-August-17			Bond Future	132.23	132.2334	132.2305	132.2334	0.00
31/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2939	3	2939	3	0.00
31/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2929	3	2929	3	0.00
31/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2949	3	2949	3	0.00
31/01/2017	EL28 On 02-November-17			Bond Future	133.15	133.1541	133.1501	133.1541	0.00
31/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	720	1	720	1	0.00
31/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	740	1	740	1	0.00
31/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	730	1	730	1	0.00
31/01/2017	ES33 On 02-February-17			Bond Future	10.47	79.2929	10.4740	79.2929	2,000.00
31/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	864	0	864	0	0.00
31/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	801	0	801	0	0.00
31/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	738	0	738	0	0.00
31/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 02-February-17	10.61	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
31/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 04-May-17			Bond Future	10.56	77.0148	10.5550	77.0148	9,466.00
31/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	31	0	31	0	0.00
31/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	32	1	32	1	0.00
31/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	95	1	95	1	0.00
31/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 03-August-17			Bond Future	10.63	78.5298	10.6305	78.5298	0.00
31/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	631	1	631	1	0.00
31/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	568	1	568	1	0.00
31/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	505	1	505	1	0.00
31/01/2017	ES33 On 02-November-17			Bond Future	10.70	76.3276	10.7042	76.3276	0.00
31/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
31/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	211	1	211	1	0.00
31/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	149	1	149	1	0.00
31/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	273	1	273	1	0.00
31/01/2017	ES42 On 02-February-17			Bond Future	10.60	83.5322	10.6037	83.5322	4,277.00
31/01/2017	ES42 On 04-May-17			Bond Future	10.68	80.8660	10.6842	80.8660	8,777.00
31/01/2017	ES42 On 03-August-17			Bond Future	10.76	82.4568	10.7582	82.4568	0.00
31/01/2017	ES42 On 02-November-17			Bond Future	10.83	79.8661	10.8294	79.8661	0.00
31/01/2017	GOVI On 02-February-17			GOVI	538.68	535.5430	538.6750	535.5430	117.00
31/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	53550	2	53550	2	0.00
31/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	53350	2	53350	2	0.00
31/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	53450	2	53450	2	0.00
31/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 04-May-17			GOVI	548.96	545.7730	548.9630	545.7730	385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2867630	284	2867630	284	0.00
31/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2867730	284	2867730	284	0.00
31/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2867830	284	2867830	284	0.00
31/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 03-August-17			GOVI	559.76	556.5060	559.7560	556.5060	0.00
31/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	13540	5	13540	5	0.00
31/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	13340	5	13340	5	0.00
31/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	13440	5	13440	5	0.00
31/01/2017	GOVI On 02-November-17			GOVI	571.10	567.7830	571.0950	567.7830	0.00
31/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
31/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	13550	5	13550	5	0.00
31/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	13650	5	13650	5	0.00
31/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	13450	5	13450	5	0.00
31/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2017	IGOV On 02-February-17			Index Future	249.38	249.3560	249.3800	249.3560	175.00
31/01/2017	IGOV On 04-May-17			Index Future	254.16	254.1350	254.1580	254.1350	922.00
31/01/2017	IGOV On 03-August-17			Index Future	259.17	259.1480	259.1710	259.1480	412.00
31/01/2017	IGOV On 02-November-17			Index Future	264.44	264.4140	264.4350	264.4140	0.00
31/01/2017	ILBI On 02-February-17			Index Future	675.98	676.0110	675.9830	676.0110	0.00
31/01/2017	ILBI On 04-May-17			Index Future	689.05	689.0800	689.0510	689.0800	0.00
31/01/2017	ILBI On 03-August-17			Index Future	702.62	702.6480	702.6180	702.6480	0.00
31/01/2017	ILBI On 02-November-17			Index Future	716.43	716.4600	716.4310	716.4600	0.00
31/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
31/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6175	99.6197	99.6175	0.00
31/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6600	99.6567	99.6600	0.00
31/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9356	99.9231	99.9356	0.00
31/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.97	99.9959	99.9661	99.9959	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
31/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9643	99.9515	99.9643	0.00
31/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2792	99.2500	99.2792	0.00
31/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.92	98.9594	98.9192	98.9594	0.00
31/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.99	99.0412	98.9880	99.0412	0.00
31/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.49	99.5600	99.4900	99.5600	0.00
31/01/2017	IS02 On 15-March-19			Interest Rate Swap	100.01	100.0823	100.0054	100.0823	0.00
31/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.81	98.0191	97.8092	98.0191	0.00
31/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.14	97.3641	97.1360	97.3641	0.00
31/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.43	96.6789	96.4327	96.6789	0.00
31/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.71	96.9703	96.7086	96.9703	0.00
31/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.97	99.2451	98.9731	99.2451	50.00
31/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.19	99.4699	99.1865	99.4699	0.00
31/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.01	98.4238	98.0108	98.4238	0.00
31/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.10	95.5303	95.1013	95.5303	0.00
31/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.90	94.3487	93.9035	94.3487	0.00
31/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.06	96.5098	96.0569	96.5098	0.00
31/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.79	100.2440	99.7900	100.2440	0.00
31/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.41	98.8794	98.4116	98.8794	0.00
31/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	93.8300	7.3700	93.8300	0.00
31/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.39	93.7900	7.3900	93.7900	1,000.00
31/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.41	93.7300	7.4100	93.7300	0.00
31/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.42	93.5700	7.4200	93.5700	0.00
31/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.44	93.3500	7.4400	93.3500	0.00
31/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.46	93.1200	7.4600	93.1200	0.00
31/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.49	92.9400	7.4900	92.9400	0.00
31/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.51	92.7600	7.5100	92.7600	0.00
31/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.53	92.6200	7.5300	92.6200	0.00
31/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.56	92.6200	7.5600	92.6200	0.00
31/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.60	92.7600	7.6000	92.7600	0.00
31/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	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
31/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.63	92.6200	7.6300	92.6200	0.00
31/01/2017	R023 On 02-February-17			Bond Future	8.45	99.7487	8.4473	99.7487	7,087.00
31/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1865	1	1865	1	0.00
31/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1820	1	1820	1	0.00
31/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1775	1	1775	1	0.00
31/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R023 On 04-May-17			Bond Future	8.48	97.7230	8.4835	97.7230	18,852.00
31/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1455	1	1455	1	0.00
31/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1506	1	1506	1	0.00
31/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1481	1	1481	1	0.00
31/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	986	1	986	1	0.00
31/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	949	1	949	1	0.00
31/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	967	1	967	1	0.00
31/01/2017	R023 On 03-August-17			Bond Future	8.51	99.6451	8.5086	99.6451	0.00
31/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1812	2	1812	2	0.00
31/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1859	2	1859	2	0.00
31/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1835	2	1835	2	0.00
31/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1508	2	1508	2	0.00
31/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1488	2	1488	2	0.00
31/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1469	2	1469	2	0.00
31/01/2017	R023 On 02-November-17			Bond Future	8.53	97.7315	8.5278	97.7315	0.00
31/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	1986	2	1986	2	0.00
31/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2008	2	2008	2	0.00
31/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2030	2	2030	2	0.00
31/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1834	2	1834	2	0.00
31/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1815	2	1815	2	0.00
31/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1853	2	1853	2	0.00
31/01/2017	R035 On 02-February-17			Bond Future	9.49	97.9648	9.4926	97.9648	4,803.00
31/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	143	0	143	0	0.00
31/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	225	0	225	0	0.00
31/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	61	0	61	0	0.00
31/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	1	0	1	0.00
31/01/2017	R035 On 04-May-17			Bond Future	9.54	95.3342	9.5415	95.3342	7,556.00
31/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	69	0	69	0	0.00
31/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	94	1	94	1	0.00
31/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	12	1	12	1	0.00
31/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	1	0	1	0.00
31/01/2017	R035 On 03-August-17			Bond Future	9.59	97.2095	9.5850	97.2095	0.00
31/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	687	1	687	1	0.00
31/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	525	1	525	1	0.00
31/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	606	1	606	1	0.00
31/01/2017	R035 On 02-November-17			Bond Future	9.63	94.6756	9.6259	94.6756	0.00
31/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	127	1	127	1	0.00
31/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	206	1	206	1	0.00
31/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	286	1	286	1	0.00
31/01/2017	R186 On 02-February-17			Bond Future	8.83	111.5678	8.8273	111.5678	60,129.00
31/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4557	4	4557	4	0.00
31/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	456	0	456	0	0.00
31/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3896	3	3896	3	0.00
31/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	0	0	0	0	500.00
31/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	170	0	170	0	0.00
31/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	891	0	891	0	0.00
31/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1341	1	1341	1	0.00
31/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
31/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	3	0	3	0	7,000.00
31/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	226	0	226	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
31/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	0	0	0	0	750.00
31/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	197	0	197	0	0.00
31/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	604	0	604	0	0.00
31/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	5	0	5	0	500.00
31/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	1880	1	1880	1	0.00
31/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	750.00
31/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	430	1	430	1	0.00
31/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	40	0	40	0	2,546.00
31/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	8	0	8	0	500.00
31/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3249	4	3249	4	0.00
31/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1602	2	1602	2	0.00
31/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
31/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	158	1	158	1	500.00
31/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1462	2	1462	2	0.00
31/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	346	1	346	1	0.00
31/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	1	0	1	0	2,546.00
31/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5972	7	5972	7	0.00
31/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	99	0	99	0	750.00
31/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2815	3	2815	3	0.00
31/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	387	1	387	1	0.00
31/01/2017	R186 On 04-May-17			Bond Future	8.87	113.6998	8.8720	113.6998	113,899.00
31/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2048	2	2048	2	0.00
31/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	2310	2	2310	2	0.00
31/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2158	2	2158	2	0.00
31/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	1976	2	1976	2	0.00
31/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	760	1	760	1	500.00
31/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2011	2	2011	2	0.00
31/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1577	2	1577	2	0.00
31/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1695	2	1695	2	500.00
31/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1853	2	1853	2	0.00
31/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3760	4	3760	4	0.00
31/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1821	2	1821	2	0.00
31/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1789	2	1789	2	0.00
31/01/2017	R186 On 03-August-17			Bond Future	8.91	110.6319	8.9090	110.6319	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
31/01/2017	R186 On 03-August-17	9.50	Call	Bond Future	5128	5	5128	5	0.00
31/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	2796	2	2796	2	0.00
31/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2726	2	2726	2	0.00
31/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2761	2	2761	2	0.00
31/01/2017	R186 On 03-August-17	9.50	Put	Bond Future	1275	1	1275	1	6,500.00
31/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2719	3	2719	3	0.00
31/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2687	3	2687	3	0.00
31/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2655	3	2655	3	0.00
31/01/2017	R186 On 02-November-17			Bond Future	8.94	112.8748	8.9369	112.8748	0.00
31/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3121	3	3121	3	0.00
31/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3154	3	3154	3	0.00
31/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3187	3	3187	3	0.00
31/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3461	4	3461	4	0.00
31/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3429	4	3429	4	0.00
31/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3493	4	3493	4	0.00
31/01/2017	R197 On 02-February-17			Bond Future	295.53	295.5369	295.5280	295.5369	163.00
31/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7052	7	7052	7	0.00
31/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7062	7	7062	7	0.00
31/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7042	7	7042	7	0.00
31/01/2017	R197 On 04-May-17			Bond Future	301.19	301.2029	301.1927	301.2029	1,063.00
31/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7397	7	7397	7	0.00
31/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7407	7	7407	7	0.00
31/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7387	7	7387	7	0.00
31/01/2017	R197 On 03-August-17			Bond Future	300.18	300.1910	300.1788	300.1910	0.00
31/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	7871	8	7871	8	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
31/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	7881	8	7881	8	0.00
31/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	7891	8	7891	8	0.00
31/01/2017	R197 On 02-November-17			Bond Future	306.28	306.2928	306.2783	306.2928	0.00
31/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	1108	1	1108	1	0.00
31/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	1118	1	1118	1	0.00
31/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	1128	1	1128	1	0.00
31/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-February-17			Bond Future	246.09	246.0950	246.0873	246.0950	24,689.00
31/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5633	6	5633	6	0.00
31/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5653	6	5653	6	0.00
31/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5643	6	5643	6	0.00
31/01/2017	R202 On 04-May-17			Bond Future	250.80	250.8132	250.8045	250.8132	34,426.00
31/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5906	6	5906	6	0.00
31/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5916	6	5916	6	0.00
31/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5926	6	5926	6	0.00
31/01/2017	R202 On 03-August-17			Bond Future	252.06	252.0675	252.0572	252.0675	0.00
31/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6303	6	6303	6	0.00
31/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6313	6	6313	6	0.00
31/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6293	6	6293	6	0.00
31/01/2017	R202 On 02-November-17			Bond Future	257.18	257.1909	257.1783	257.1909	0.00
31/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3288	3	3288	3	0.00
31/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3278	3	3278	3	0.00
31/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3268	3	3268	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
31/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R203 On 02-February-17			Bond Future	7.75	103.5429	7.7455	103.5429	6,860.00
31/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	4	0	4	0	0.00
31/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	7	0	7	0	0.00
31/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	5	0	5	0	0.00
31/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	26	0	26	0	0.00
31/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	21	0	21	0	0.00
31/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	30	0	30	0	0.00
31/01/2017	R203 On 04-May-17			Bond Future	7.64	101.3489	7.6366	101.3489	28,479.00
31/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	2	0	2	0	0.00
31/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	2	0	2	0	0.00
31/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	2	0	2	0	0.00
31/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	253	0	253	0	0.00
31/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	256	0	256	0	0.00
31/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	249	0	249	0	0.00
31/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
31/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	42	0	42	0	0.00
31/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	43	0	43	0	0.00
31/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	42	0	42	0	0.00
31/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	19	0	19	0	0.00
31/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	19	0	19	0	0.00
31/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	20	0	20	0	0.00
31/01/2017	R204 On 02-February-17			Bond Future	7.85	101.1535	7.8472	101.1535	11,658.00
31/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	737	1	737	1	0.00
31/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	771	1	771	1	0.00
31/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	754	1	754	1	0.00
31/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R204 On 04-May-17			Bond Future	7.87	103.0865	7.8691	103.0865	27,572.00
31/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	296	0	296	0	0.00
31/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	312	0	312	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
31/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	304	0	304	0	0.00
31/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	243	0	243	0	0.00
31/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	236	0	236	0	0.00
31/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	249	0	249	0	0.00
31/01/2017	R204 On 03-August-17			Bond Future	7.85	101.0727	7.8504	101.0727	0.00
31/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	315	0	315	0	0.00
31/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	321	0	321	0	0.00
31/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	327	0	327	0	0.00
31/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	444	1	444	1	0.00
31/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	437	1	437	1	0.00
31/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	430	1	430	1	0.00
31/01/2017	R204 On 02-November-17			Bond Future	7.76	103.1217	7.7609	103.1217	0.00
31/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	393	0	393	0	0.00
31/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	382	0	382	0	0.00
31/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	388	0	388	0	0.00
31/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	404	0	404	0	0.00
31/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	399	0	399	0	0.00
31/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	394	0	394	0	0.00
31/01/2017	R207 On 02-February-17			Bond Future	7.97	98.3383	7.9721	98.3383	30,319.00
31/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2351	2	2351	2	62.00
31/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3112	3	3112	3	0.00
31/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3161	3	3161	3	0.00
31/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3137	3	3137	3	0.00
31/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R207 On 04-May-17			Bond Future	8.00	100.2174	8.0032	100.2174	79,363.00
31/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	733	1	733	1	0.00
31/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	764	1	764	1	0.00
31/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	748	1	748	1	0.00
31/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	272	0	272	0	0.00
31/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	256	0	256	0	0.00
31/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	264	0	264	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
31/01/2017	R207 On 03-August-17			Bond Future	8.01	98.5449	8.0113	98.5449	0.00
31/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	871	1	871	1	51.00
31/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1168	1	1168	1	0.00
31/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1153	1	1153	1	0.00
31/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1183	1	1183	1	0.00
31/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	342	0	342	0	0.00
31/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	330	0	330	0	0.00
31/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	488	1	488	1	0.00
31/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	336	0	336	0	0.00
31/01/2017	R207 On 02-November-17			Bond Future	7.98	100.5426	7.9784	100.5426	0.00
31/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	800	1	800	1	0.00
31/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	822	1	822	1	0.00
31/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	811	1	811	1	0.00
31/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	691	1	691	1	0.00
31/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	682	1	682	1	0.00
31/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	699	1	699	1	0.00
31/01/2017	R208 On 02-February-17			Bond Future	8.14	97.2963	8.1370	97.2963	13,969.00
31/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1671	1	1671	1	0.00
31/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1704	1	1704	1	0.00
31/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1638	1	1638	1	0.00
31/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R208 On 04-May-17			Bond Future	8.17	95.7529	8.1668	95.7529	19,683.00
31/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1091	1	1091	1	0.00
31/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1133	1	1133	1	0.00
31/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1112	1	1112	1	0.00
31/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	447	1	447	1	0.00
31/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	435	1	435	1	0.00
31/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	425	1	425	1	0.00
31/01/2017	R208 On 03-August-17			Bond Future	8.18	97.6365	8.1807	97.6365	0.00
31/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1232	1	1232	1	0.00
31/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1267	1	1267	1	0.00
31/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1249	1	1249	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
31/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	848	1	848	1	0.00
31/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	860	1	860	1	0.00
31/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	873	1	873	1	0.00
31/01/2017	R208 On 02-November-17			Bond Future	8.18	96.2121	8.1779	96.2121	0.00
31/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1198	1	1198	1	0.00
31/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1228	1	1228	1	0.00
31/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1213	1	1213	1	0.00
31/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1179	1	1179	1	0.00
31/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1165	1	1165	1	0.00
31/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1192	1	1192	1	0.00
31/01/2017	R209 On 02-February-17			Bond Future	9.46	73.5035	9.4622	73.5035	13,889.00
31/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	689	0	689	0	0.00
31/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	586	0	586	0	0.00
31/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	636	0	636	0	0.00
31/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	124	0	124	0	0.00
31/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	107	0	107	0	0.00
31/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	91	0	91	0	0.00
31/01/2017	R209 On 04-May-17			Bond Future	9.51	71.7576	9.5074	71.7576	59,170.00
31/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2505	2	2505	2	0.00
31/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	625	1	625	1	1,130.00
31/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	1902	2	1902	2	0.00
31/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	1968	2	1968	2	0.00
31/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	1935	2	1935	2	0.00
31/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1501	1	1501	1	0.00
31/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1680	2	1680	2	1,130.00
31/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4711	5	4711	5	0.00
31/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2225	3	2225	3	0.00
31/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2721	3	2721	3	1,130.00
31/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2189	2	2189	2	0.00
31/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2154	2	2154	2	0.00
31/01/2017	R209 On 03-August-17			Bond Future	9.55	73.1691	9.5469	73.1691	0.00
31/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2617	2	2617	2	0.00
31/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2584	2	2584	2	0.00
31/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2649	2	2649	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
31/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3342	4	3342	4	0.00
31/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3306	4	3306	4	0.00
31/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3378	4	3378	4	0.00
31/01/2017	R209 On 02-November-17			Bond Future	9.58	71.5010	9.5821	71.5010	0.00
31/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3459	3	3459	3	0.00
31/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3392	3	3392	3	0.00
31/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3426	3	3426	3	0.00
31/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3741	4	3741	4	0.00
31/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3809	4	3809	4	0.00
31/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3775	4	3775	4	0.00
31/01/2017	R210 On 02-February-17			Bond Future	187.06	187.0691	187.0631	187.0691	394.00
31/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	3797	4	3797	4	0.00
31/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	3777	4	3777	4	0.00
31/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	3787	4	3787	4	0.00
31/01/2017	R210 On 04-May-17			Bond Future	188.33	188.3362	188.3296	188.3362	1,730.00
31/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	3980	4	3980	4	0.00
31/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	3990	4	3990	4	0.00
31/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	4000	4	4000	4	0.00
31/01/2017	R210 On 03-August-17			Bond Future	192.04	192.0520	192.0440	192.0520	0.00
31/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4246	4	4246	4	0.00
31/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4256	4	4256	4	0.00
31/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4236	4	4236	4	0.00
31/01/2017	R210 On 02-November-17			Bond Future	193.51	193.5230	193.5137	193.5230	0.00
31/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	1444	1	1444	1	0.00
31/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	1424	1	1424	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
31/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	1434	1	1434	1	0.00
31/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-February-17			Bond Future	146.15	146.1496	146.1452	146.1496	3,380.00
31/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3135	3	3135	3	0.00
31/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3145	3	3145	3	0.00
31/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3125	3	3125	3	0.00
31/01/2017	R212 On 04-May-17			Bond Future	148.95	148.9515	148.9466	148.9515	3,258.00
31/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3293	3	3293	3	0.00
31/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3303	3	3303	3	0.00
31/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3283	3	3283	3	0.00
31/01/2017	R212 On 03-August-17			Bond Future	149.83	149.8402	149.8343	149.8402	0.00
31/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3506	3	3506	3	0.00
31/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3516	4	3516	4	0.00
31/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3526	4	3526	4	0.00
31/01/2017	R212 On 02-November-17			Bond Future	152.88	152.8858	152.8788	152.8858	0.00
31/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	469	0	469	0	0.00
31/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	459	0	459	0	0.00
31/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	479	0	479	0	0.00
31/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
31/01/2017	R213 On 02-February-17			Bond Future	9.25	84.9539	9.2524	84.9539	10,051.00
31/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1023	1	1023	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
31/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1147	1	1147	1	0.00
31/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1085	1	1085	1	0.00
31/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	28	0	28	0	0.00
31/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	23	0	23	0	0.00
31/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	18	0	18	0	0.00
31/01/2017	R213 On 04-May-17			Bond Future	9.30	83.0260	9.2967	83.0260	46,680.00
31/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2191	2	2191	2	0.00
31/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2228	2	2228	2	0.00
31/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2155	2	2155	2	0.00
31/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1767	2	1767	2	0.00
31/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1737	2	1737	2	0.00
31/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1798	2	1798	2	0.00
31/01/2017	R213 On 03-August-17			Bond Future	9.34	84.6590	9.3352	84.6590	0.00
31/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2810	2	2810	2	0.00
31/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2844	3	2844	3	0.00
31/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	2879	3	2879	3	0.00
31/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2812	3	2812	3	0.00
31/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2780	3	2780	3	0.00
31/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2845	3	2845	3	0.00
31/01/2017	R213 On 02-November-17			Bond Future	9.37	82.8224	9.3708	82.8224	0.00
31/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3438	3	3438	3	0.00
31/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3371	3	3371	3	0.00
31/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3405	3	3405	3	0.00
31/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3574	4	3574	4	0.00
31/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3542	4	3542	4	0.00
31/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3509	4	3509	4	0.00
31/01/2017	R214 On 02-February-17			Bond Future	9.53	73.9715	9.5273	73.9715	7,912.00
31/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1049	1	1049	1	0.00
31/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	987	1	987	1	0.00
31/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1113	1	1113	1	0.00
31/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	37	0	37	0	0.00
31/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	31	0	31	0	0.00
31/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	45	0	45	0	0.00
31/01/2017	R214 On 04-May-17			Bond Future	9.57	72.0874	9.5703	72.0874	34,273.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2190	2	2190	2	0.00
31/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2118	2	2118	2	0.00
31/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2153	2	2153	2	0.00
31/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2191	2	2191	2	0.00
31/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2156	2	2156	2	0.00
31/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2121	2	2121	2	0.00
31/01/2017	R214 On 03-August-17			Bond Future	9.61	73.5053	9.6084	73.5053	0.00
31/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	2756	3	2756	3	0.00
31/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	2824	3	2824	3	0.00
31/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	2789	3	2789	3	0.00
31/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3419	4	3419	4	0.00
31/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3381	4	3381	4	0.00
31/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3457	4	3457	4	0.00
31/01/2017	R214 On 02-November-17			Bond Future	9.64	71.6964	9.6441	71.6964	0.00
31/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	3594	3	3594	3	0.00
31/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	3664	3	3664	3	0.00
31/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	3629	3	3629	3	0.00
31/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	4046	4	4046	4	0.00
31/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3974	4	3974	4	0.00
31/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	4010	4	4010	4	0.00
31/01/2017	R248 On 02-February-17			Bond Future	9.59	95.0023	9.5924	95.0023	37,243.00
31/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	1545	1	1545	1	0.00
31/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	1711	1	1711	1	0.00
31/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	1628	1	1628	1	0.00
31/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	30	0	30	0	0.00
31/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	36	0	36	0	0.00
31/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	25	0	25	0	0.00
31/01/2017	R248 On 04-May-17			Bond Future	9.64	92.3783	9.6373	92.3783	63,239.00
31/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3037	3	3037	3	0.00
31/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	2990	3	2990	3	0.00
31/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	2944	3	2944	3	0.00
31/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2785	3	2785	3	0.00
31/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2829	3	2829	3	0.00
31/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2742	3	2742	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
31/01/2017	R248 On 03-August-17			Bond Future	9.68	94.1955	9.6774	94.1955	200.00
31/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	3660	3	3660	3	0.00
31/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	3703	3	3703	3	0.00
31/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3617	3	3617	3	0.00
31/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4633	5	4633	5	0.00
31/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4584	5	4584	5	0.00
31/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4682	5	4682	5	0.00
31/01/2017	R248 On 02-November-17			Bond Future	9.71	91.6640	9.7149	91.6640	0.00
31/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	4739	4	4739	4	0.00
31/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	4783	5	4783	5	0.00
31/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	4827	5	4827	5	0.00
31/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5411	6	5411	6	0.00
31/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5365	6	5365	6	0.00
31/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5319	6	5319	6	0.00