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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
17/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	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
17/01/2017	2025 On 02-February-17			Bond Future	126.73	126.7251	126.7262	126.7251	3,231.00
17/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3264	3	3264	3	0.00
17/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3274	3	3274	3	0.00
17/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3284	3	3284	3	0.00
17/01/2017	2025 On 04-May-17			Bond Future	129.17	129.1654	129.1660	129.1654	0.00
17/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3404	3	3404	3	0.00
17/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3414	3	3414	3	0.00
17/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3394	3	3394	3	0.00
17/01/2017	2025 On 03-August-17			Bond Future	130.39	130.3902	130.3904	130.3902	0.00
17/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3570	4	3570	4	0.00
17/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3580	4	3580	4	0.00
17/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3590	4	3590	4	0.00
17/01/2017	2025 On 02-November-17			Bond Future	133.06	133.0633	133.0616	133.0633	0.00
17/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	102	0	102	0	0.00
17/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	82	0	82	0	0.00
17/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	92	0	92	0	0.00
17/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 02-February-17			Bond Future	9.08	91.9427	9.0794	91.9427	23,005.00
17/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1480	1	1480	1	0.00
17/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1619	2	1619	2	0.00
17/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1549	1	1549	1	0.00
17/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 04-May-17			Bond Future	9.12	93.7077	9.1237	93.7077	0.00
17/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1499	1	1499	1	0.00
17/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1430	1	1430	1	0.00
17/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1362	1	1362	1	0.00
17/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 03-August-17			Bond Future	9.16	91.5519	9.1628	91.5519	0.00
17/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	1145	1	1145	1	0.00
17/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1213	1	1213	1	0.00
17/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1281	1	1281	1	0.00
17/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 02-November-17			Bond Future	9.19	93.4244	9.1891	93.4244	0.00
17/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	1156	1	1156	1	0.00
17/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	1089	1	1089	1	0.00
17/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	1022	1	1022	1	0.00
17/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2032 On 02-February-17			Bond Future	9.20	95.1288	9.2048	95.1288	19,304.00
17/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2520	2	2520	2	0.00
17/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2642	3	2642	3	0.00
17/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2581	3	2581	3	0.00
17/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	233	0	233	0	0.00
17/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	208	0	208	0	0.00
17/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	220	0	220	0	0.00
17/01/2017	2032 On 04-May-17			Bond Future	9.25	92.7960	9.2482	92.7960	0.00
17/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3404	3	3404	3	0.00
17/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3360	3	3360	3	0.00
17/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3317	3	3317	3	0.00
17/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1857	2	1857	2	0.00

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17/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1827	2	1827	2	0.00
17/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1888	2	1888	2	0.00
17/01/2017	2032 On 03-August-17			Bond Future	9.29	94.6294	9.2853	94.6294	0.00
17/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	4106	4	4106	4	0.00
17/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	4066	4	4066	4	0.00
17/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	4146	4	4146	4	0.00
17/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2930	3	2930	3	0.00
17/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	2997	3	2997	3	0.00
17/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	2963	3	2963	3	0.00
17/01/2017	2032 On 02-November-17			Bond Future	9.32	92.4044	9.3160	92.4044	0.00
17/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	1197	1	1197	1	0.00
17/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	1269	1	1269	1	0.00
17/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	1341	1	1341	1	0.00
17/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-February-17			Bond Future	105.95	105.9515	105.9526	105.9515	6,033.00
17/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3757	4	3757	4	0.00
17/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3767	4	3767	4	0.00
17/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3747	4	3747	4	0.00
17/01/2017	2033 On 04-May-17			Bond Future	106.95	106.9514	106.9519	106.9514	0.00
17/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	3888	4	3888	4	0.00
17/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3898	4	3898	4	0.00
17/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3878	4	3878	4	0.00
17/01/2017	2033 On 03-August-17			Bond Future	109.07	109.0705	109.0708	109.0705	0.00
17/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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17/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4049	4	4049	4	0.00
17/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4059	4	4059	4	0.00
17/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4069	4	4069	4	0.00
17/01/2017	2033 On 02-November-17			Bond Future	110.22	110.2235	110.2222	110.2235	0.00
17/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	132	0	132	0	0.00
17/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	142	0	142	0	0.00
17/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	152	0	152	0	0.00
17/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2037 On 02-February-17			Bond Future	9.38	92.1545	9.3846	92.1545	47,873.00
17/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2589	3	2589	3	0.00
17/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2718	3	2718	3	0.00
17/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2653	3	2653	3	0.00
17/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	322	0	322	0	0.00
17/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	305	0	305	0	0.00
17/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	289	0	289	0	0.00
17/01/2017	2037 On 04-May-17			Bond Future	9.43	93.9235	9.4303	93.9235	0.00
17/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3574	4	3574	4	0.00
17/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3529	3	3529	3	0.00
17/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3621	4	3621	4	0.00
17/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2297	2	2297	2	0.00
17/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2227	2	2227	2	0.00
17/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2262	2	2262	2	0.00
17/01/2017	2037 On 03-August-17			Bond Future	9.47	91.5215	9.4717	91.5215	0.00
17/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4431	4	4431	4	0.00
17/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4388	4	4388	4	0.00
17/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4345	4	4345	4	0.00
17/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3624	4	3624	4	0.00
17/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3585	4	3585	4	0.00
17/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3546	4	3546	4	0.00
17/01/2017	2037 On 02-November-17			Bond Future	9.50	93.3936	9.5021	93.3936	0.00
17/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	1275	1	1275	1	0.00
17/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	1195	1	1195	1	0.00

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17/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	1355	1	1355	1	0.00
17/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-February-17			Bond Future	130.63	130.6276	130.6287	130.6276	22,725.00
17/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6421	6	6421	6	0.00
17/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6431	6	6431	6	0.00
17/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6441	6	6441	6	0.00
17/01/2017	2038 On 04-May-17			Bond Future	133.14	133.1430	133.1437	133.1430	0.00
17/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6636	7	6636	7	0.00
17/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6646	7	6646	7	0.00
17/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6626	7	6626	7	0.00
17/01/2017	2038 On 03-August-17			Bond Future	134.28	134.2799	134.2801	134.2799	0.00
17/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6890	7	6890	7	0.00
17/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6880	7	6880	7	0.00
17/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6900	7	6900	7	0.00
17/01/2017	2038 On 02-November-17			Bond Future	137.03	137.0328	137.0310	137.0328	0.00
17/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	231	0	231	0	0.00
17/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	211	0	211	0	0.00
17/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	221	0	221	0	0.00
17/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2040 On 02-February-17			Bond Future	9.39	96.4316	9.3943	96.4316	8,238.00
17/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2217	2	2217	2	0.00

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17/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2279	2	2279	2	0.00
17/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2343	2	2343	2	0.00
17/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	530	1	530	1	0.00
17/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	506	1	506	1	0.00
17/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	556	1	556	1	0.00
17/01/2017	2040 On 04-May-17			Bond Future	9.44	98.2827	9.4388	98.2827	320.00
17/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	4007	4	4007	4	0.00
17/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	4057	4	4057	4	0.00
17/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	4108	4	4108	4	0.00
17/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2364	2	2364	2	0.00
17/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2327	2	2327	2	0.00
17/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2401	2	2401	2	0.00
17/01/2017	2040 On 03-August-17			Bond Future	9.48	95.7165	9.4790	95.7165	0.00
17/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4944	5	4944	5	0.00
17/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	5037	5	5037	5	0.00
17/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4991	5	4991	5	0.00
17/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3749	4	3749	4	0.00
17/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3789	4	3789	4	0.00
17/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3709	4	3709	4	0.00
17/01/2017	2040 On 02-November-17			Bond Future	9.51	97.6743	9.5085	97.6743	0.00
17/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	1324	1	1324	1	0.00
17/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	1410	1	1410	1	0.00
17/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	1237	1	1237	1	0.00
17/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2044 On 02-February-17			Bond Future	9.40	93.7432	9.3989	93.7432	20,374.00
17/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3539	3	3539	3	0.00
17/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3464	3	3464	3	0.00
17/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3614	4	3614	4	0.00
17/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	220	0	220	0	0.00
17/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	208	0	208	0	0.00
17/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	232	0	232	0	0.00
17/01/2017	2044 On 04-May-17			Bond Future	9.44	95.5427	9.4416	95.5427	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
17/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4325	4	4325	4	0.00
17/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4377	4	4377	4	0.00
17/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4272	4	4272	4	0.00
17/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2239	2	2239	2	0.00
17/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2275	2	2275	2	0.00
17/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2311	2	2311	2	0.00
17/01/2017	2044 On 03-August-17			Bond Future	9.48	93.0476	9.4801	93.0476	0.00
17/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	5080	5	5080	5	0.00
17/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	5176	5	5176	5	0.00
17/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	5128	5	5128	5	0.00
17/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3827	4	3827	4	0.00
17/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3785	4	3785	4	0.00
17/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3745	4	3745	4	0.00
17/01/2017	2044 On 02-November-17			Bond Future	9.51	94.9508	9.5082	94.9508	0.00
17/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	1350	1	1350	1	0.00
17/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	1526	1	1526	1	0.00
17/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	1438	1	1438	1	0.00
17/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-February-17			Bond Future	131.63	131.6299	131.6312	131.6299	19,398.00
17/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5509	6	5509	6	0.00
17/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5499	6	5499	6	0.00
17/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5519	6	5519	6	0.00
17/01/2017	2046 On 04-May-17			Bond Future	132.64	132.6345	132.6351	132.6345	450.00
17/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5695	6	5695	6	0.00
17/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5705	6	5705	6	0.00
17/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5685	6	5685	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
17/01/2017	2046 On 03-August-17			Bond Future	135.26	135.2626	135.2629	135.2626	0.00
17/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5927	6	5927	6	0.00
17/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5907	6	5907	6	0.00
17/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5917	6	5917	6	0.00
17/01/2017	2046 On 02-November-17			Bond Future	136.44	136.4409	136.4391	136.4409	0.00
17/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	139	0	139	0	0.00
17/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	119	0	119	0	0.00
17/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	129	0	129	0	0.00
17/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-February-17			Bond Future	139.26	139.2548	139.2561	139.2548	25,020.00
17/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5714	6	5714	6	0.00
17/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5704	6	5704	6	0.00
17/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5724	6	5724	6	0.00
17/01/2017	2050 On 04-May-17			Bond Future	141.94	141.9364	141.9370	141.9364	0.00
17/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5903	6	5903	6	0.00
17/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5913	6	5913	6	0.00
17/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5893	6	5893	6	0.00
17/01/2017	2050 On 03-August-17			Bond Future	143.08	143.0845	143.0848	143.0845	0.00
17/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6135	6	6135	6	0.00
17/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6155	6	6155	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
17/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6145	6	6145	6	0.00
17/01/2017	2050 On 02-November-17			Bond Future	146.02	146.0179	146.0162	146.0179	0.00
17/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	1366	1	1366	1	0.00
17/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1346	1	1346	1	0.00
17/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1356	1	1356	1	0.00
17/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
17/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
17/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	AL37 On 02-February-17			Index Future	517.27	516.8410	517.2710	516.8410	7.00
17/01/2017	AL37 On 04-May-17			Index Future	527.19	526.7590	527.1940	526.7590	0.00
17/01/2017	AL37 On 03-August-17			Index Future	537.61	537.1630	537.6060	537.1630	0.00
17/01/2017	AL37 On 02-November-17			Index Future	548.59	548.1420	548.5860	548.1420	0.00
17/01/2017	AL7T On 02-February-17			Index Future	602.00	601.6060	602.0020	601.6060	2.00
17/01/2017	AL7T On 04-May-17			Index Future	613.55	613.1510	613.5510	613.1510	0.00
17/01/2017	AL7T On 03-August-17			Index Future	625.67	625.2620	625.6680	625.2620	0.00
17/01/2017	AL7T On 02-November-17			Index Future	638.45	638.0410	638.4460	638.0410	0.00
17/01/2017	ALBI On 02-February-17			Index Future	547.42	547.0370	547.4220	547.0370	593.00
17/01/2017	ALBI On 04-May-17			Index Future	557.92	557.5350	557.9240	557.5350	0.00
17/01/2017	ALBI On 03-August-17			Index Future	568.94	568.5460	568.9420	568.5460	0.00
17/01/2017	ALBI On 02-November-17			Index Future	580.56	580.1670	580.5620	580.1670	0.00
17/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	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
17/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2017	EL28 On 02-February-17			Bond Future	127.86	127.8578	127.8614	127.8578	0.00
17/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7239	7	7239	7	0.00
17/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7249	7	7249	7	0.00
17/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7259	7	7259	7	0.00

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17/01/2017	EL28 On 04-May-17			Bond Future	128.64	128.6356	128.6385	128.6356	0.00
17/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9261	9	9261	9	0.00
17/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9271	9	9271	9	0.00
17/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9281	9	9281	9	0.00
17/01/2017	EL28 On 03-August-17			Bond Future	131.19	131.1844	131.1872	131.1844	0.00
17/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3983	4	3983	4	0.00
17/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3973	4	3973	4	0.00
17/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3993	4	3993	4	0.00
17/01/2017	EL28 On 02-November-17			Bond Future	133.87	133.8737	133.8745	133.8737	0.00
17/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	5	0	5	0	0.00
17/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	0	0	0	0	0.00
17/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	15	0	15	0	0.00
17/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5	0	5	0	0.00
17/01/2017	ES33 On 02-February-17			Bond Future	10.30	80.9215	10.2964	80.9215	9,466.00
17/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	2014	2	2014	2	0.00
17/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1951	2	1951	2	0.00
17/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1888	2	1888	2	0.00
17/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 04-May-17			Bond Future	10.37	78.6814	10.3706	78.6814	0.00
17/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1147	1	1147	1	0.00
17/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1210	1	1210	1	0.00
17/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1084	1	1084	1	0.00
17/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 03-August-17			Bond Future	10.44	80.2359	10.4388	80.2359	0.00
17/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	705	1	705	1	0.00
17/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	579	1	579	1	0.00
17/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	642	1	642	1	0.00
17/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 02-November-17			Bond Future	10.50	78.0822	10.5041	78.0822	0.00
17/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	974	1	974	1	0.00
17/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1098	1	1098	1	0.00
17/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1036	1	1036	1	0.00
17/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
17/01/2017	ES42 On 02-February-17			Bond Future	10.42	85.3380	10.4203	85.3380	8,777.00
17/01/2017	ES42 On 04-May-17			Bond Future	10.49	82.7135	10.4938	82.7135	0.00
17/01/2017	ES42 On 03-August-17			Bond Future	10.56	84.3478	10.5607	84.3478	0.00
17/01/2017	ES42 On 02-November-17			Bond Future	10.62	81.8104	10.6236	81.8104	0.00
17/01/2017	GOVI On 02-February-17			GOVI	545.28	544.9040	545.2780	544.9040	487.00
17/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	119580	12	119580	12	0.00
17/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	119380	12	119380	12	0.00
17/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	119480	12	119480	12	0.00
17/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 04-May-17			GOVI	555.74	555.3600	555.7380	555.3600	0.00
17/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2935380	293	2935380	293	0.00
17/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2935480	293	2935480	293	0.00
17/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2935580	293	2935580	293	0.00
17/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 03-August-17			GOVI	566.71	566.3290	566.7140	566.3290	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
17/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	56040	5	56040	5	0.00
17/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	56140	5	56140	5	0.00
17/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	56240	5	56240	5	0.00
17/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 02-November-17			GOVI	578.29	577.9040	578.2880	577.9040	0.00
17/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	58480	5	58480	5	0.00
17/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	58380	5	58380	5	0.00
17/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	58280	5	58280	5	0.00
17/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2017	IGOV On 02-February-17			Index Future	246.76	246.7570	246.7590	246.7570	1,031.00
17/01/2017	IGOV On 04-May-17			Index Future	251.51	251.5070	251.5080	251.5070	0.00
17/01/2017	IGOV On 03-August-17			Index Future	256.49	256.4890	256.4900	256.4890	0.00
17/01/2017	IGOV On 02-November-17			Index Future	261.74	261.7460	261.7430	261.7460	0.00
17/01/2017	ILBI On 02-February-17			Index Future	665.09	665.0820	665.0910	665.0820	157.00
17/01/2017	ILBI On 04-May-17			Index Future	677.96	677.9540	677.9620	677.9540	0.00
17/01/2017	ILBI On 03-August-17			Index Future	691.31	691.3020	691.3100	691.3020	0.00
17/01/2017	ILBI On 02-November-17			Index Future	704.89	704.8770	704.8860	704.8770	0.00
17/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
17/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6097	99.6105	99.6097	0.00
17/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6322	99.6277	99.6322	0.00
17/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.87	99.8794	99.8682	99.8794	0.00
17/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.89	99.9060	99.8917	99.9060	0.00
17/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.90	99.9087	99.8977	99.9087	0.00
17/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.18	99.1897	99.1752	99.1897	0.00
17/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.82	98.8386	98.8166	98.8386	0.00
17/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.85	98.8804	98.8518	98.8804	0.00
17/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.33	99.3600	99.3300	99.3600	0.00
17/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.81	99.8549	99.8096	99.8549	0.00
17/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.46	97.5177	97.4649	97.5177	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
17/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.77	96.8188	96.7662	96.8188	0.00
17/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.03	96.0853	96.0333	96.0853	0.00
17/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.27	96.3233	96.2720	96.3233	0.00
17/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.50	98.5516	98.5021	98.5516	50.00
17/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.69	98.7361	98.6869	98.7361	0.00
17/01/2017	IS10 On 17-December-25			Interest Rate Swap	96.98	97.0555	96.9843	97.0555	0.00
17/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.04	94.1158	94.0415	94.1158	0.00
17/01/2017	IS10 On 15-June-26			Interest Rate Swap	92.82	92.8941	92.8152	92.8941	0.00
17/01/2017	IS10 On 21-September-26			Interest Rate Swap	94.95	95.0286	94.9464	95.0286	0.00
17/01/2017	IS10 On 21-December-26			Interest Rate Swap	98.67	98.7496	98.6670	98.7496	0.00
17/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.26	97.3458	97.2619	97.3458	0.00
17/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
17/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
17/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
17/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
17/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
17/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
17/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
17/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
17/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
17/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
17/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
17/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
17/01/2017	R023 On 02-February-17			Bond Future	8.33	100.5894	8.3286	100.5894	18,877.00
17/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2430	2	2430	2	0.00
17/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2387	2	2387	2	0.00
17/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2344	2	2344	2	0.00
17/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	22	0	22	0	0.00
17/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	20	0	20	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
17/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	23	0	23	0	0.00
17/01/2017	R023 On 04-May-17			Bond Future	8.36	98.5882	8.3565	98.5882	0.00
17/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1941	2	1941	2	0.00
17/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1996	2	1996	2	0.00
17/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1968	2	1968	2	0.00
17/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	907	1	907	1	0.00
17/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	874	1	874	1	0.00
17/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	891	1	891	1	0.00
17/01/2017	R023 On 03-August-17			Bond Future	8.37	100.5358	8.3725	100.5358	0.00
17/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2303	2	2303	2	0.00
17/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2353	2	2353	2	0.00
17/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2328	2	2328	2	0.00
17/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1416	1	1416	1	0.00
17/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1398	1	1398	1	0.00
17/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1381	1	1381	1	0.00
17/01/2017	R023 On 02-November-17			Bond Future	8.38	98.6577	8.3798	98.6577	0.00
17/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	745	1	745	1	0.00
17/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	786	1	786	1	0.00
17/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	827	1	827	1	0.00
17/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-February-17			Bond Future	9.32	99.9675	9.3203	99.9675	7,756.00
17/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1575	1	1575	1	0.00
17/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1657	2	1657	2	0.00
17/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1493	1	1493	1	0.00
17/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 04-May-17			Bond Future	9.36	97.3836	9.3630	97.3836	0.00
17/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1374	1	1374	1	0.00
17/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1536	1	1536	1	0.00
17/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1455	1	1455	1	0.00
17/01/2017	R035 On 04-May-17	9.53	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
17/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 03-August-17			Bond Future	9.40	99.3075	9.4000	99.3075	0.00
17/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	980	1	980	1	0.00
17/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	899	1	899	1	0.00
17/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	818	1	818	1	0.00
17/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-November-17			Bond Future	9.43	96.8333	9.4332	96.8333	0.00
17/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1345	1	1345	1	0.00
17/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1425	1	1425	1	0.00
17/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1266	1	1266	1	0.00
17/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R186 On 02-February-17			Bond Future	8.65	113.4141	8.6484	113.4141	114,433.00
17/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5816	6	5816	6	0.00
17/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1843	2	1843	2	0.00
17/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	5158	5	5158	5	0.00
17/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	199	0	199	0	500.00
17/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1439	1	1439	1	0.00
17/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2288	2	2288	2	0.00
17/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2704	3	2704	3	0.00
17/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	10	0	10	0	7,000.00
17/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	688	1	688	1	7,000.00
17/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1535	2	1535	2	0.00
17/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	287	0	287	0	750.00
17/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1487	1	1487	1	0.00
17/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	2005	2	2005	2	0.00
17/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	752	1	752	1	500.00
17/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	3202	3	3202	3	0.00
17/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	6	0	6	0	750.00
17/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	443	0	443	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
17/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	181	0	181	0	2,546.00
17/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	116	0	116	0	500.00
17/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2192	2	2192	2	0.00
17/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1031	1	1031	1	0.00
17/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	2	0	2	0	13,500.00
17/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	289	0	289	0	500.00
17/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	953	1	953	1	0.00
17/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	400	0	400	0	0.00
17/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	67	0	67	0	2,546.00
17/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4726	5	4726	5	0.00
17/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	244	0	244	0	750.00
17/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1846	2	1846	2	0.00
17/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	421	0	421	0	0.00
17/01/2017	R186 On 04-May-17			Bond Future	8.68	115.5911	8.6844	115.5911	360.00
17/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	3043	3	3043	3	0.00
17/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	3342	0	3342	0	0.00
17/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	3169	0	3169	0	0.00
17/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2961	3	2961	3	0.00
17/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1428	0	1428	0	500.00
17/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	3002	3	3002	3	0.00
17/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1319	0	1319	0	0.00
17/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1417	0	1417	0	500.00
17/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1548	2	1548	2	0.00
17/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3138	0	3138	0	0.00
17/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1522	2	1522	2	0.00
17/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1495	2	1495	2	0.00
17/01/2017	R186 On 03-August-17			Bond Future	8.71	112.5700	8.7121	112.5700	0.00
17/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3710	4	3710	4	0.00
17/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3787	4	3787	4	0.00
17/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3748	4	3748	4	0.00
17/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2378	2	2378	2	0.00
17/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2350	2	2350	2	0.00
17/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2322	2	2322	2	0.00
17/01/2017	R186 On 02-November-17			Bond Future	8.73	114.8722	8.7289	114.8722	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
17/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	998	1	998	1	0.00
17/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	1064	1	1064	1	0.00
17/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	1129	1	1129	1	0.00
17/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-February-17			Bond Future	294.48	294.4759	294.4790	294.4759	1,226.00
17/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8101	8	8101	8	0.00
17/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8111	8	8111	8	0.00
17/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8091	8	8091	8	0.00
17/01/2017	R197 On 04-May-17			Bond Future	300.15	300.1466	300.1481	300.1466	0.00
17/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8442	8	8442	8	0.00
17/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8452	8	8452	8	0.00
17/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8432	8	8432	8	0.00
17/01/2017	R197 On 03-August-17			Bond Future	299.19	299.1853	299.1862	299.1853	0.00
17/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8864	9	8864	9	0.00
17/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8874	9	8874	9	0.00
17/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8884	9	8884	9	0.00
17/01/2017	R197 On 02-November-17			Bond Future	305.32	305.3194	305.3158	305.3194	0.00
17/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	146	0	146	0	0.00
17/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	156	0	156	0	0.00
17/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	166	0	166	0	0.00
17/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2017	R202 On 02-February-17			Bond Future	242.55	242.5472	242.5498	242.5472	36,248.00
17/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	9170	9	9170	9	0.00
17/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9190	9	9190	9	0.00
17/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	9180	9	9180	9	0.00
17/01/2017	R202 On 04-May-17			Bond Future	247.22	247.2180	247.2193	247.2180	0.00
17/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9491	9	9491	9	0.00
17/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9501	10	9501	10	0.00
17/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9511	10	9511	10	0.00
17/01/2017	R202 On 03-August-17			Bond Future	248.45	248.4470	248.4476	248.4470	0.00
17/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9912	10	9912	10	0.00
17/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9922	10	9922	10	0.00
17/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9902	10	9902	10	0.00
17/01/2017	R202 On 02-November-17			Bond Future	253.54	253.5402	253.5372	253.5402	0.00
17/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	353	0	353	0	0.00
17/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	373	0	373	0	0.00
17/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	363	0	363	0	0.00
17/01/2017	R203 On 02-February-17			Bond Future	7.71	103.5949	7.7118	103.5949	27,216.00
17/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	49	0	49	0	0.00
17/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	55	0	55	0	0.00
17/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	52	0	52	0	0.00
17/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	53	0	53	0	0.00
17/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	50	0	50	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
17/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	56	0	56	0	0.00
17/01/2017	R203 On 04-May-17			Bond Future	7.56	101.4106	7.5554	101.4106	0.00
17/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	14	0	14	0	0.00
17/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
17/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
17/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	236	0	236	0	0.00
17/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	239	0	239	0	0.00
17/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	233	0	233	0	0.00
17/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
17/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
17/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
17/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
17/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
17/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
17/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
17/01/2017	R204 On 02-February-17			Bond Future	7.78	101.3863	7.7764	101.3863	30,150.00
17/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	861	1	861	1	0.00
17/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	894	1	894	1	0.00
17/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	878	1	878	1	0.00
17/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	3	0	3	0	0.00
17/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	2	0	2	0	0.00
17/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	2	0	2	0	0.00
17/01/2017	R204 On 04-May-17			Bond Future	7.78	103.3324	7.7809	103.3324	0.00
17/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	469	0	469	0	0.00
17/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	487	0	487	0	0.00
17/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	478	0	478	0	0.00
17/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	285	0	285	0	0.00
17/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	279	0	279	0	0.00
17/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	291	0	291	0	0.00
17/01/2017	R204 On 03-August-17			Bond Future	7.74	101.3321	7.7382	101.3321	0.00
17/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	469	0	469	0	0.00
17/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	476	0	476	0	0.00
17/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	483	0	483	0	0.00
17/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	454	0	454	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
17/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	448	0	448	0	0.00
17/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	442	0	442	0	0.00
17/01/2017	R204 On 02-November-17			Bond Future	7.61	103.4043	7.6062	103.4043	0.00
17/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	163	0	163	0	0.00
17/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	142	0	142	0	0.00
17/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	152	0	152	0	0.00
17/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-February-17			Bond Future	7.93	98.6548	7.9278	98.6548	74,783.00
17/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2463	2	2463	2	62.00
17/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3225	3	3225	3	0.00
17/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3274	3	3274	3	0.00
17/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3249	3	3249	3	0.00
17/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 04-May-17			Bond Future	7.95	100.5485	7.9507	100.5485	0.00
17/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	950	1	950	1	0.00
17/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	981	1	981	1	0.00
17/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	965	1	965	1	0.00
17/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	365	0	365	0	0.00
17/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	349	0	349	0	0.00
17/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	357	0	357	0	0.00
17/01/2017	R207 On 03-August-17			Bond Future	7.95	98.8909	7.9488	98.8909	0.00
17/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1097	1	1097	1	51.00
17/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1392	1	1392	1	0.00
17/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1377	1	1377	1	0.00
17/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1407	1	1407	1	0.00
17/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	432	0	432	0	0.00
17/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	419	0	419	0	0.00
17/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	579	1	579	1	0.00
17/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	426	0	426	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
17/01/2017	R207 On 02-November-17			Bond Future	7.90	100.9133	7.8997	100.9133	0.00
17/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	255	0	255	0	0.00
17/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	294	0	294	0	0.00
17/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	275	0	275	0	0.00
17/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R208 On 02-February-17			Bond Future	8.04	97.8855	8.0418	97.8855	29,322.00
17/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1996	2	1996	2	0.00
17/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	2028	2	2028	2	0.00
17/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1964	2	1964	2	0.00
17/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	4	0	4	0	0.00
17/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	5	0	5	0	0.00
17/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	5	0	5	0	0.00
17/01/2017	R208 On 04-May-17			Bond Future	8.06	96.3617	8.0621	96.3617	0.00
17/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1466	1	1466	1	0.00
17/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1510	1	1510	1	0.00
17/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1488	1	1488	1	0.00
17/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	487	1	487	1	0.00
17/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	477	0	477	0	0.00
17/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	467	0	467	0	0.00
17/01/2017	R208 On 03-August-17			Bond Future	8.06	98.2655	8.0650	98.2655	0.00
17/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1582	2	1582	2	0.00
17/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1619	2	1619	2	0.00
17/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1601	2	1601	2	0.00
17/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	851	1	851	1	0.00
17/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	862	1	862	1	0.00
17/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	874	1	874	1	0.00
17/01/2017	R208 On 02-November-17			Bond Future	8.05	96.8710	8.0469	96.8710	0.00
17/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	379	0	379	0	0.00
17/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	436	0	436	0	0.00
17/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	407	0	407	0	0.00
17/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R208 On 02-November-17	8.20	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
17/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R209 On 02-February-17			Bond Future	9.28	75.2878	9.2788	75.2878	66,215.00
17/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	2128	2	2128	2	0.00
17/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	2021	2	2021	2	0.00
17/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	2074	2	2074	2	0.00
17/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	285	0	285	0	0.00
17/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	271	0	271	0	0.00
17/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	257	0	257	0	0.00
17/01/2017	R209 On 04-May-17			Bond Future	9.32	73.5823	9.3178	73.5823	0.00
17/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3564	4	3564	4	0.00
17/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1229	1	1229	1	1,130.00
17/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2869	3	2869	3	0.00
17/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2946	3	2946	3	0.00
17/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2907	3	2907	3	0.00
17/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2392	2	2392	2	0.00
17/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1435	1	1435	1	1,130.00
17/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4011	4	4011	4	0.00
17/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1887	2	1887	2	0.00
17/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2308	2	2308	2	1,130.00
17/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1857	2	1857	2	0.00
17/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1828	2	1828	2	0.00
17/01/2017	R209 On 03-August-17			Bond Future	9.35	75.0360	9.3512	75.0360	0.00
17/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3551	4	3551	4	0.00
17/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3516	4	3516	4	0.00
17/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3587	4	3587	4	0.00
17/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2941	3	2941	3	0.00
17/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2908	3	2908	3	0.00
17/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	2973	3	2973	3	0.00
17/01/2017	R209 On 02-November-17			Bond Future	9.38	73.4189	9.3791	73.4189	0.00
17/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	1094	1	1094	1	0.00
17/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	959	1	959	1	0.00
17/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	1027	1	1027	1	0.00
17/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R209 On 02-November-17	9.52	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
17/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-February-17			Bond Future	185.62	185.6169	185.6187	185.6169	1,779.00
17/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5241	5	5241	5	0.00
17/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5221	5	5221	5	0.00
17/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5231	5	5231	5	0.00
17/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8719	186.8726	186.8719	0.00
17/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5437	5	5437	5	0.00
17/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5447	5	5447	5	0.00
17/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5457	5	5457	5	0.00
17/01/2017	R210 On 03-August-17			Bond Future	190.57	190.5743	190.5749	190.5743	0.00
17/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5715	6	5715	6	0.00
17/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5725	6	5725	6	0.00
17/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5705	6	5705	6	0.00
17/01/2017	R210 On 02-November-17			Bond Future	192.06	192.0639	192.0614	192.0639	0.00
17/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	19	0	19	0	0.00
17/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	9	0	9	0	0.00
17/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	29	0	29	0	0.00
17/01/2017	R212 On 02-February-17			Bond Future	145.69	145.6913	145.6928	145.6913	3,380.00
17/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3587	4	3587	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
17/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3597	4	3597	4	0.00
17/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3577	4	3577	4	0.00
17/01/2017	R212 On 04-May-17			Bond Future	148.50	148.4969	148.4977	148.4969	0.00
17/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3742	4	3742	4	0.00
17/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3752	4	3752	4	0.00
17/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3732	4	3732	4	0.00
17/01/2017	R212 On 03-August-17			Bond Future	149.41	149.4058	149.4064	149.4058	0.00
17/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3934	4	3934	4	0.00
17/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3944	4	3944	4	0.00
17/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3954	4	3954	4	0.00
17/01/2017	R212 On 02-November-17			Bond Future	152.47	152.4690	152.4672	152.4690	0.00
17/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	57	0	57	0	0.00
17/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	47	0	47	0	0.00
17/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	67	0	67	0	0.00
17/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R213 On 02-February-17			Bond Future	9.10	86.5789	9.0995	86.5789	50,655.00
17/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2247	2	2247	2	0.00
17/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2358	2	2358	2	0.00
17/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2302	2	2302	2	0.00
17/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	202	0	202	0	0.00
17/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	191	0	191	0	0.00
17/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	180	0	180	0	0.00
17/01/2017	R213 On 04-May-17			Bond Future	9.14	84.6892	9.1380	84.6892	0.00
17/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	3082	3	3082	3	0.00
17/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	3123	3	3123	3	0.00
17/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	3042	3	3042	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
17/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1582	2	1582	2	0.00
17/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1556	2	1556	2	0.00
17/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1609	2	1609	2	0.00
17/01/2017	R213 On 03-August-17			Bond Future	9.17	86.3623	9.1704	86.3623	0.00
17/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3687	4	3687	4	0.00
17/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3724	4	3724	4	0.00
17/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3761	4	3761	4	0.00
17/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2587	3	2587	3	0.00
17/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2558	3	2558	3	0.00
17/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2617	3	2617	3	0.00
17/01/2017	R213 On 02-November-17			Bond Future	9.20	84.5751	9.1986	84.5751	0.00
17/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	1071	1	1071	1	0.00
17/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	939	1	939	1	0.00
17/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	1005	1	1005	1	0.00
17/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R214 On 02-February-17			Bond Future	9.34	75.7705	9.3389	75.7705	36,737.00
17/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2580	3	2580	3	0.00
17/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2521	2	2521	2	0.00
17/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2639	3	2639	3	0.00
17/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	195	0	195	0	0.00
17/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	184	0	184	0	0.00
17/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	206	0	206	0	0.00
17/01/2017	R214 On 04-May-17			Bond Future	9.38	73.9270	9.3761	73.9270	0.00
17/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3273	3	3273	3	0.00
17/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	3190	3	3190	3	0.00
17/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3232	3	3232	3	0.00
17/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1859	2	1859	2	0.00
17/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1829	2	1829	2	0.00
17/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1799	2	1799	2	0.00
17/01/2017	R214 On 03-August-17			Bond Future	9.41	75.3875	9.4080	75.3875	0.00
17/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3808	4	3808	4	0.00
17/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3884	4	3884	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
17/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3846	4	3846	4	0.00
17/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3036	3	3036	3	0.00
17/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3002	3	3002	3	0.00
17/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3070	3	3070	3	0.00
17/01/2017	R214 On 02-November-17			Bond Future	9.44	73.6297	9.4366	73.6297	0.00
17/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	1029	1	1029	1	0.00
17/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	1170	1	1170	1	0.00
17/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	1100	1	1100	1	0.00
17/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R248 On 02-February-17			Bond Future	9.39	97.3430	9.3943	97.3430	68,475.00
17/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3585	4	3585	4	0.00
17/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3738	4	3738	4	0.00
17/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3661	4	3661	4	0.00
17/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	222	0	222	0	0.00
17/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	235	0	235	0	0.00
17/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	210	0	210	0	0.00
17/01/2017	R248 On 04-May-17			Bond Future	9.43	94.7720	9.4328	94.7720	0.00
17/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4492	4	4492	4	0.00
17/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4438	4	4438	4	0.00
17/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4385	4	4385	4	0.00
17/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2348	2	2348	2	0.00
17/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2385	2	2385	2	0.00
17/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2312	2	2312	2	0.00
17/01/2017	R248 On 03-August-17			Bond Future	9.47	96.6443	9.4663	96.6443	0.00
17/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	5050	5	5050	5	0.00
17/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	5098	5	5098	5	0.00
17/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	5003	5	5003	5	0.00
17/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4093	4	4093	4	0.00
17/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4050	4	4050	4	0.00
17/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4137	4	4137	4	0.00
17/01/2017	R248 On 02-November-17			Bond Future	9.50	94.1792	9.4964	94.1792	0.00
17/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	1313	1	1313	1	0.00

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17/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	1404	1	1404	1	0.00
17/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	1494	1	1494	1	0.00
17/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
17/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00