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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
18/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	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
18/01/2017	2025 On 02-February-17			Bond Future	126.64	126.7262	126.6367	126.7262	3,231.00
18/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3353	3	3353	3	0.00
18/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3363	3	3363	3	0.00
18/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3373	3	3373	3	0.00
18/01/2017	2025 On 04-May-17			Bond Future	129.07	129.1660	129.0731	129.1660	0.00
18/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3497	3	3497	3	0.00
18/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3507	3	3507	3	0.00
18/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3487	3	3487	3	0.00
18/01/2017	2025 On 03-August-17			Bond Future	130.29	130.3904	130.2853	130.3904	0.00
18/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3675	4	3675	4	0.00
18/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3685	4	3685	4	0.00
18/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3695	4	3695	4	0.00
18/01/2017	2025 On 02-November-17			Bond Future	132.95	133.0616	132.9513	133.0616	0.00
18/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	19	0	19	0	0.00
18/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	29	0	29	0	0.00
18/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	9	0	9	0	0.00
18/01/2017	2030 On 02-February-17			Bond Future	9.09	92.0177	9.0878	92.0177	23,005.00
18/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1420	1	1420	1	0.00
18/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1559	2	1559	2	0.00
18/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1490	2	1490	2	0.00
18/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
18/01/2017	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
18/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 04-May-17			Bond Future	9.13	93.7836	9.1325	93.7836	0.00
18/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1437	1	1437	1	0.00
18/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1368	1	1368	1	0.00
18/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1300	1	1300	1	0.00
18/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 03-August-17			Bond Future	9.17	91.6291	9.1719	91.6291	0.00
18/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	1082	1	1082	1	0.00
18/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1150	1	1150	1	0.00
18/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1218	1	1218	1	0.00
18/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 02-November-17			Bond Future	9.20	93.5018	9.1988	93.5018	0.00
18/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	1090	1	1090	1	0.00
18/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	1023	1	1023	1	0.00
18/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	955	1	955	1	0.00
18/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2032 On 02-February-17			Bond Future	9.21	95.2097	9.2132	95.2097	19,304.00
18/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2441	3	2441	3	0.00
18/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2564	3	2564	3	0.00
18/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2502	3	2502	3	0.00
18/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	218	0	218	0	0.00
18/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	194	0	194	0	0.00
18/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	206	0	206	0	0.00
18/01/2017	2032 On 04-May-17			Bond Future	9.26	92.8778	9.2571	92.8778	0.00
18/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3327	3	3327	3	0.00
18/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3284	3	3284	3	0.00
18/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3240	3	3240	3	0.00
18/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1847	2	1847	2	0.00

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18/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1817	2	1817	2	0.00
18/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1878	2	1878	2	0.00
18/01/2017	2032 On 03-August-17			Bond Future	9.29	94.7126	9.2944	94.7126	0.00
18/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	4023	4	4023	4	0.00
18/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3983	4	3983	4	0.00
18/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	4063	4	4063	4	0.00
18/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2915	3	2915	3	0.00
18/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	2982	3	2982	3	0.00
18/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	2948	3	2948	3	0.00
18/01/2017	2032 On 02-November-17			Bond Future	9.33	92.4879	9.3257	92.4879	0.00
18/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4765	1	4765	1	0.00
18/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4804	1	4804	1	0.00
18/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4843	1	4843	1	0.00
18/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3606	0	3606	0	0.00
18/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3639	0	3639	0	0.00
18/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3573	0	3573	0	0.00
18/01/2017	2033 On 02-February-17			Bond Future	105.96	105.9526	105.9561	105.9526	6,033.00
18/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3754	4	3754	4	0.00
18/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3764	4	3764	4	0.00
18/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3744	4	3744	4	0.00
18/01/2017	2033 On 04-May-17			Bond Future	106.95	106.9519	106.9541	106.9519	0.00
18/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	3886	4	3886	4	0.00
18/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3896	4	3896	4	0.00
18/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3876	4	3876	4	0.00
18/01/2017	2033 On 03-August-17			Bond Future	109.07	109.0708	109.0735	109.0708	0.00
18/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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18/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4046	4	4046	4	0.00
18/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4056	4	4056	4	0.00
18/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4066	4	4066	4	0.00
18/01/2017	2033 On 02-November-17			Bond Future	110.21	110.2222	110.2147	110.2222	0.00
18/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	125	0	125	0	0.00
18/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	135	0	135	0	0.00
18/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	145	0	145	0	0.00
18/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2037 On 02-February-17			Bond Future	9.38	92.2432	9.3828	92.2432	47,873.00
18/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2580	3	2580	3	0.00
18/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2711	3	2711	3	0.00
18/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2645	3	2645	3	0.00
18/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	298	0	298	0	0.00
18/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	283	0	283	0	0.00
18/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	268	0	268	0	0.00
18/01/2017	2037 On 04-May-17			Bond Future	9.43	94.0134	9.4287	94.0134	0.00
18/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3580	4	3580	4	0.00
18/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3533	4	3533	4	0.00
18/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3627	4	3627	4	0.00
18/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2289	2	2289	2	0.00
18/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2220	2	2220	2	0.00
18/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2254	2	2254	2	0.00
18/01/2017	2037 On 03-August-17			Bond Future	9.47	91.6130	9.4700	91.6130	0.00
18/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4439	4	4439	4	0.00
18/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4395	4	4395	4	0.00
18/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4351	4	4351	4	0.00
18/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3615	4	3615	4	0.00
18/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3578	4	3578	4	0.00
18/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3541	4	3541	4	0.00
18/01/2017	2037 On 02-November-17			Bond Future	9.50	93.4855	9.5006	93.4855	0.00
18/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	5439	1	5439	1	0.00
18/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	5397	1	5397	1	0.00

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18/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	5482	1	5482	1	0.00
18/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4152	0	4152	0	0.00
18/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4115	0	4115	0	0.00
18/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4189	0	4189	0	0.00
18/01/2017	2038 On 02-February-17			Bond Future	130.63	130.6287	130.6326	130.6287	21,946.00
18/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6417	6	6417	6	0.00
18/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6427	6	6427	6	0.00
18/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6437	6	6437	6	0.00
18/01/2017	2038 On 04-May-17			Bond Future	133.15	133.1437	133.1459	133.1437	805.00
18/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6634	7	6634	7	0.00
18/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6644	7	6644	7	0.00
18/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6624	7	6624	7	0.00
18/01/2017	2038 On 03-August-17			Bond Future	134.27	134.2801	134.2707	134.2801	0.00
18/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6899	7	6899	7	0.00
18/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6889	7	6889	7	0.00
18/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6909	7	6909	7	0.00
18/01/2017	2038 On 02-November-17			Bond Future	137.02	137.0310	137.0181	137.0310	0.00
18/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	218	0	218	0	0.00
18/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	198	0	198	0	0.00
18/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	208	0	208	0	0.00
18/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2040 On 02-February-17			Bond Future	9.40	96.4817	9.3977	96.4817	8,238.00
18/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2168	2	2168	2	0.00

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18/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2232	2	2232	2	0.00
18/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2295	2	2295	2	0.00
18/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	513	1	513	1	0.00
18/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	489	1	489	1	0.00
18/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	538	1	538	1	0.00
18/01/2017	2040 On 04-May-17			Bond Future	9.44	98.3333	9.4424	98.3333	320.00
18/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3996	4	3996	4	0.00
18/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	4047	4	4047	4	0.00
18/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	4098	4	4098	4	0.00
18/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2385	2	2385	2	0.00
18/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2349	2	2349	2	0.00
18/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2421	2	2421	2	0.00
18/01/2017	2040 On 03-August-17			Bond Future	9.48	95.7678	9.4827	95.7678	0.00
18/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4941	5	4941	5	0.00
18/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	5036	5	5036	5	0.00
18/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4988	5	4988	5	0.00
18/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3779	4	3779	4	0.00
18/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3819	4	3819	4	0.00
18/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3740	4	3740	4	0.00
18/01/2017	2040 On 02-November-17			Bond Future	9.51	97.7252	9.5125	97.7252	0.00
18/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5893	1	5893	1	0.00
18/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5939	1	5939	1	0.00
18/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	5847	1	5847	1	0.00
18/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4564	0	4564	0	0.00
18/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4604	0	4604	0	0.00
18/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4645	0	4645	0	0.00
18/01/2017	2044 On 02-February-17			Bond Future	9.40	93.8403	9.4024	93.8403	20,374.00
18/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3498	4	3498	4	0.00
18/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3424	3	3424	3	0.00
18/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3573	4	3573	4	0.00
18/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	211	0	211	0	0.00
18/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	199	0	199	0	0.00
18/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	223	0	223	0	0.00
18/01/2017	2044 On 04-May-17			Bond Future	9.45	95.6412	9.4452	95.6412	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
18/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4323	4	4323	4	0.00
18/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4376	4	4376	4	0.00
18/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4270	4	4270	4	0.00
18/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2271	2	2271	2	0.00
18/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2306	2	2306	2	0.00
18/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2341	2	2341	2	0.00
18/01/2017	2044 On 03-August-17			Bond Future	9.48	93.1477	9.4838	93.1477	0.00
18/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	5088	5	5088	5	0.00
18/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	5186	5	5186	5	0.00
18/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	5137	5	5137	5	0.00
18/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3868	4	3868	4	0.00
18/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3828	4	3828	4	0.00
18/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3789	4	3789	4	0.00
18/01/2017	2044 On 02-November-17			Bond Future	9.51	95.0515	9.5123	95.0515	0.00
18/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	6024	1	6024	1	0.00
18/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	6117	2	6117	2	0.00
18/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	6070	1	6070	1	0.00
18/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4669	0	4669	0	0.00
18/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4627	0	4627	0	0.00
18/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4710	0	4710	0	0.00
18/01/2017	2046 On 02-February-17			Bond Future	131.64	131.6312	131.6351	131.6312	18,568.00
18/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5505	6	5505	6	0.00
18/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5495	5	5495	5	0.00
18/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5515	6	5515	6	0.00
18/01/2017	2046 On 04-May-17			Bond Future	132.64	132.6351	132.6376	132.6351	1,450.00
18/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5692	6	5692	6	0.00
18/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5702	6	5702	6	0.00
18/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5682	6	5682	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
18/01/2017	2046 On 03-August-17			Bond Future	135.27	135.2629	135.2659	135.2629	0.00
18/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5924	6	5924	6	0.00
18/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5904	6	5904	6	0.00
18/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5914	6	5914	6	0.00
18/01/2017	2046 On 02-November-17			Bond Future	136.43	136.4391	136.4293	136.4391	0.00
18/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	129	0	129	0	0.00
18/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	109	0	109	0	0.00
18/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	119	0	119	0	0.00
18/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-February-17			Bond Future	139.26	139.2561	139.2606	139.2561	25,127.00
18/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5709	6	5709	6	0.00
18/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5699	6	5699	6	0.00
18/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5719	6	5719	6	0.00
18/01/2017	2050 On 04-May-17			Bond Future	141.94	141.9370	141.9397	141.9370	0.00
18/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5900	6	5900	6	0.00
18/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5910	6	5910	6	0.00
18/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5890	6	5890	6	0.00
18/01/2017	2050 On 03-August-17			Bond Future	143.07	143.0848	143.0734	143.0848	0.00
18/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6147	6	6147	6	0.00
18/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6167	6	6167	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
18/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6157	6	6157	6	0.00
18/01/2017	2050 On 02-November-17			Bond Future	146.00	146.0162	146.0010	146.0162	0.00
18/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	1351	1	1351	1	0.00
18/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1331	1	1331	1	0.00
18/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1341	1	1341	1	0.00
18/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
18/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
18/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	AL37 On 02-February-17			Index Future	517.00	517.2710	516.9990	517.2710	7.00
18/01/2017	AL37 On 04-May-17			Index Future	526.91	527.1940	526.9130	527.1940	0.00
18/01/2017	AL37 On 03-August-17			Index Future	537.32	537.6060	537.3230	537.6060	0.00
18/01/2017	AL37 On 02-November-17			Index Future	548.29	548.5860	548.2860	548.5860	0.00
18/01/2017	AL7T On 02-February-17			Index Future	601.27	602.0020	601.2650	602.0020	2.00
18/01/2017	AL7T On 04-May-17			Index Future	612.80	613.5510	612.7960	613.5510	0.00
18/01/2017	AL7T On 03-August-17			Index Future	624.90	625.6680	624.9020	625.6680	0.00
18/01/2017	AL7T On 02-November-17			Index Future	637.65	638.4460	637.6520	638.4460	0.00
18/01/2017	ALBI On 02-February-17			Index Future	547.08	547.4220	547.0800	547.4220	593.00
18/01/2017	ALBI On 04-May-17			Index Future	557.57	557.9240	557.5720	557.9240	0.00
18/01/2017	ALBI On 03-August-17			Index Future	568.59	568.9420	568.5870	568.9420	0.00
18/01/2017	ALBI On 02-November-17			Index Future	580.19	580.5620	580.1880	580.5620	0.00
18/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	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
18/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2017	EL28 On 02-February-17			Bond Future	127.87	127.8614	127.8724	127.8614	0.00
18/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7228	7	7228	7	0.00
18/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7238	7	7238	7	0.00
18/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7248	7	7248	7	0.00

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18/01/2017	EL28 On 04-May-17			Bond Future	128.64	128.6385	128.6430	128.6385	0.00
18/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9257	9	9257	9	0.00
18/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9267	9	9267	9	0.00
18/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9277	9	9277	9	0.00
18/01/2017	EL28 On 03-August-17			Bond Future	131.19	131.1872	131.1922	131.1872	0.00
18/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3978	4	3978	4	0.00
18/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3968	4	3968	4	0.00
18/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3988	4	3988	4	0.00
18/01/2017	EL28 On 02-November-17			Bond Future	132.11	133.8745	132.1096	133.8745	0.00
18/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1760	0	1760	0	0.00
18/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1780	0	1780	0	0.00
18/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1770	0	1770	0	0.00
18/01/2017	ES33 On 02-February-17			Bond Future	10.30	80.9603	10.2987	80.9603	9,466.00
18/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1999	2	1999	2	0.00
18/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1936	2	1936	2	0.00
18/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1873	2	1873	2	0.00
18/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 04-May-17			Bond Future	10.37	78.7205	10.3731	78.7205	0.00
18/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1131	1	1131	1	0.00
18/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1194	1	1194	1	0.00
18/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1067	1	1067	1	0.00
18/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
18/01/2017	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
18/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 03-August-17			Bond Future	10.44	80.2756	10.4414	80.2756	0.00
18/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	688	1	688	1	0.00
18/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	562	1	562	1	0.00
18/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	625	1	625	1	0.00
18/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 02-November-17			Bond Future	10.51	78.1216	10.5071	78.1216	0.00
18/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	955	1	955	1	0.00
18/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1079	1	1079	1	0.00
18/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1017	1	1017	1	0.00
18/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
18/01/2017	ES42 On 02-February-17			Bond Future	10.43	85.4204	10.4278	85.4204	8,777.00
18/01/2017	ES42 On 04-May-17			Bond Future	10.50	82.7971	10.5017	82.7971	0.00
18/01/2017	ES42 On 03-August-17			Bond Future	10.57	84.4329	10.5688	84.4329	0.00
18/01/2017	ES42 On 02-November-17			Bond Future	10.63	81.8958	10.6322	81.8958	0.00
18/01/2017	GOVI On 02-February-17			GOVI	544.94	545.2780	544.9390	545.2780	487.00
18/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	116190	12	116190	12	0.00
18/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	115990	12	115990	12	0.00
18/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	116090	12	116090	12	0.00
18/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 04-May-17			GOVI	555.39	555.7380	555.3890	555.7380	0.00
18/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2931890	294	2931890	294	0.00
18/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2931990	294	2931990	294	0.00
18/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2932090	294	2932090	294	0.00
18/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 03-August-17			GOVI	566.36	566.7140	566.3610	566.7140	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
18/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	52510	6	52510	6	0.00
18/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	52610	6	52610	6	0.00
18/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	52710	6	52710	6	0.00
18/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 02-November-17			GOVI	577.92	578.2880	577.9170	578.2880	0.00
18/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	54770	6	54770	6	0.00
18/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	54670	6	54670	6	0.00
18/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	54570	6	54570	6	0.00
18/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
18/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
18/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2017	IGOV On 02-February-17			Index Future	246.87	246.7590	246.8720	246.7590	1,031.00
18/01/2017	IGOV On 04-May-17			Index Future	251.62	251.5080	251.6220	251.5080	65.00
18/01/2017	IGOV On 03-August-17			Index Future	256.61	256.4900	256.6070	256.4900	0.00
18/01/2017	IGOV On 02-November-17			Index Future	261.86	261.7430	261.8580	261.7430	0.00
18/01/2017	ILBI On 02-February-17			Index Future	665.45	665.0910	665.4490	665.0910	157.00
18/01/2017	ILBI On 04-May-17			Index Future	678.33	677.9620	678.3260	677.9620	0.00
18/01/2017	ILBI On 03-August-17			Index Future	691.68	691.3100	691.6810	691.3100	0.00
18/01/2017	ILBI On 02-November-17			Index Future	705.27	704.8860	705.2650	704.8860	0.00
18/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
18/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6105	99.6143	99.6105	0.00
18/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6277	99.6373	99.6277	0.00
18/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8682	99.8870	99.8682	0.00
18/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.8917	99.9122	99.8917	0.00
18/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.8977	99.9167	99.8977	0.00
18/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.1752	99.1960	99.1752	0.00
18/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.85	98.8166	98.8462	98.8166	0.00
18/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.8518	98.8898	98.8518	0.00
18/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.37	99.3300	99.3700	99.3300	0.00
18/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.86	99.8096	99.8591	99.8096	0.00
18/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.52	97.4649	97.5160	97.4649	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
18/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.82	96.7662	96.8191	96.7662	0.00
18/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.09	96.0333	96.0897	96.0333	0.00
18/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.33	96.2720	96.3339	96.2720	0.00
18/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.57	98.5021	98.5695	98.5021	50.00
18/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.76	98.6869	98.7602	98.6869	0.00
18/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.15	96.9843	97.1499	96.9843	0.00
18/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.21	94.0415	94.2111	94.0415	0.00
18/01/2017	IS10 On 15-June-26			Interest Rate Swap	92.98	92.8152	92.9847	92.8152	0.00
18/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.11	94.9464	95.1123	94.9464	0.00
18/01/2017	IS10 On 21-December-26			Interest Rate Swap	98.83	98.6670	98.8289	98.6670	0.00
18/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.43	97.2619	97.4254	97.2619	0.00
18/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
18/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
18/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	1,000.00
18/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6000	7.3800	92.6000	0.00
18/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6000	7.3900	92.6000	0.00
18/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	0.00
18/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.40	92.5800	7.4000	92.5800	0.00
18/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5500	7.4200	92.5500	0.00
18/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.43	92.5300	7.4300	92.5300	0.00
18/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.44	92.5200	7.4400	92.5200	0.00
18/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.45	92.4900	7.4500	92.4900	0.00
18/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.47	92.4600	7.4700	92.4600	0.00
18/01/2017	R023 On 02-February-17			Bond Future	8.34	100.7078	8.3423	100.7078	16,632.00
18/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2365	2	2365	2	0.00
18/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2322	2	2322	2	0.00
18/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2279	2	2279	2	0.00
18/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	20	0	20	0	0.00
18/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	19	0	19	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
18/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	22	0	22	0	0.00
18/01/2017	R023 On 04-May-17			Bond Future	8.37	98.7083	8.3713	98.7083	2,245.00
18/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1883	2	1883	2	0.00
18/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1939	2	1939	2	0.00
18/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1911	2	1911	2	0.00
18/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	916	1	916	1	0.00
18/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	883	1	883	1	0.00
18/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	900	1	900	1	0.00
18/01/2017	R023 On 03-August-17			Bond Future	8.39	100.6581	8.3880	100.6581	0.00
18/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2247	2	2247	2	0.00
18/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2297	2	2297	2	0.00
18/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2272	2	2272	2	0.00
18/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1426	1	1426	1	0.00
18/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1409	1	1409	1	0.00
18/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1391	1	1391	1	0.00
18/01/2017	R023 On 02-November-17			Bond Future	8.40	98.7810	8.3967	98.7810	0.00
18/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2473	1	2473	1	0.00
18/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2496	1	2496	1	0.00
18/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2520	1	2520	1	0.00
18/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1781	0	1781	0	0.00
18/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1764	0	1764	0	0.00
18/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1799	0	1799	0	0.00
18/01/2017	R035 On 02-February-17			Bond Future	9.33	100.0567	9.3287	100.0567	7,756.00
18/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1504	2	1504	2	0.00
18/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1586	2	1586	2	0.00
18/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1422	1	1422	1	0.00
18/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 04-May-17			Bond Future	9.37	97.4740	9.3717	97.4740	0.00
18/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1301	1	1301	1	0.00
18/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1463	2	1463	2	0.00
18/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1382	1	1382	1	0.00
18/01/2017	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
18/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 03-August-17			Bond Future	9.41	99.3994	9.4090	99.3994	0.00
18/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	906	1	906	1	0.00
18/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	825	1	825	1	0.00
18/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	744	1	744	1	0.00
18/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 02-November-17			Bond Future	9.44	96.9257	9.4427	96.9257	0.00
18/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1268	1	1268	1	0.00
18/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1347	1	1347	1	0.00
18/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1188	1	1188	1	0.00
18/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R186 On 02-February-17			Bond Future	8.67	113.4885	8.6671	113.4885	114,433.00
18/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5683	6	5683	6	0.00
18/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1720	2	1720	2	0.00
18/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	5025	5	5025	5	0.00
18/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	158	0	158	0	500.00
18/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1322	1	1322	1	0.00
18/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2161	2	2161	2	0.00
18/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2575	3	2575	3	0.00
18/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	6	0	6	0	7,000.00
18/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	601	1	601	1	7,000.00
18/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1417	2	1417	2	0.00
18/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	234	0	234	0	750.00
18/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1369	1	1369	1	0.00
18/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1880	2	1880	2	0.00
18/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	661	1	661	1	500.00
18/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	3071	3	3071	3	0.00
18/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	6	0	6	0	750.00
18/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	458	0	458	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
18/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	187	0	187	0	2,546.00
18/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	119	0	119	0	500.00
18/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2284	2	2284	2	0.00
18/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1077	1	1077	1	0.00
18/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	2	0	2	0	13,500.00
18/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	299	0	299	0	500.00
18/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	995	1	995	1	0.00
18/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	414	0	414	0	0.00
18/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	68	0	68	0	2,546.00
18/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4854	5	4854	5	0.00
18/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	252	0	252	0	750.00
18/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1926	2	1926	2	0.00
18/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	436	0	436	0	0.00
18/01/2017	R186 On 04-May-17			Bond Future	8.70	115.6663	8.7041	115.6663	360.00
18/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2946	3	2946	3	0.00
18/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	3244	3	3244	3	0.00
18/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	3072	3	3072	3	0.00
18/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2863	3	2863	3	0.00
18/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1353	1	1353	1	500.00
18/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2904	3	2904	3	0.00
18/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1358	1	1358	1	0.00
18/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1457	1	1457	1	500.00
18/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1587	2	1587	2	0.00
18/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3200	3	3200	3	0.00
18/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1561	2	1561	2	0.00
18/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1534	1	1534	1	0.00
18/01/2017	R186 On 03-August-17			Bond Future	8.73	112.6465	8.7326	112.6465	0.00
18/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3612	4	3612	4	0.00
18/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3690	4	3690	4	0.00
18/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3651	4	3651	4	0.00
18/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2419	2	2419	2	0.00
18/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2391	2	2391	2	0.00
18/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2363	2	2363	2	0.00
18/01/2017	R186 On 02-November-17			Bond Future	8.75	114.9485	8.7507	114.9485	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
18/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3971	1	3971	1	0.00
18/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	4007	1	4007	1	0.00
18/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	4043	1	4043	1	0.00
18/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3087	0	3087	0	0.00
18/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3058	0	3058	0	0.00
18/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3117	0	3117	0	0.00
18/01/2017	R197 On 02-February-17			Bond Future	294.66	294.4790	294.6603	294.4790	1,226.00
18/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7920	8	7920	8	0.00
18/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7930	8	7930	8	0.00
18/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7910	8	7910	8	0.00
18/01/2017	R197 On 04-May-17			Bond Future	300.33	300.1481	300.3295	300.1481	0.00
18/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8261	8	8261	8	0.00
18/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8271	8	8271	8	0.00
18/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8251	8	8251	8	0.00
18/01/2017	R197 On 03-August-17			Bond Future	299.33	299.1862	299.3260	299.1862	0.00
18/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8724	9	8724	9	0.00
18/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8734	9	8734	9	0.00
18/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8744	9	8744	9	0.00
18/01/2017	R197 On 02-November-17			Bond Future	305.45	305.3158	305.4515	305.3158	0.00
18/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	281	0	281	0	0.00
18/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	291	0	291	0	0.00
18/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	301	0	301	0	0.00
18/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
18/01/2017	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
18/01/2017	R202 On 02-February-17			Bond Future	242.88	242.5498	242.8758	242.5498	34,602.00
18/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8844	9	8844	9	0.00
18/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8864	9	8864	9	0.00
18/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8854	9	8854	9	0.00
18/01/2017	R202 On 04-May-17			Bond Future	247.55	247.2193	247.5487	247.2193	1,746.00
18/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9161	9	9161	9	0.00
18/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9171	10	9171	10	0.00
18/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9181	10	9181	10	0.00
18/01/2017	R202 On 03-August-17			Bond Future	248.76	248.4476	248.7598	248.4476	0.00
18/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9600	10	9600	10	0.00
18/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9610	10	9610	10	0.00
18/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9590	10	9590	10	0.00
18/01/2017	R202 On 02-November-17			Bond Future	253.85	253.5372	253.8503	253.5372	0.00
18/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	40	0	40	0	0.00
18/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	60	0	60	0	0.00
18/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	50	0	50	0	0.00
18/01/2017	R203 On 02-February-17			Bond Future	7.71	103.6016	7.7148	103.6016	26,596.00
18/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	47	0	47	0	0.00
18/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	53	0	53	0	0.00
18/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	50	0	50	0	0.00
18/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	52	0	52	0	0.00
18/01/2017	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
18/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	55	0	55	0	0.00
18/01/2017	R203 On 04-May-17			Bond Future	7.56	101.4169	7.5639	101.4169	620.00
18/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	0	0.00
18/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	13	0	13	0	0.00
18/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	14	0	14	0	0.00
18/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	238	0	238	0	0.00
18/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	241	0	241	0	0.00
18/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	235	0	235	0	0.00
18/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
18/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
18/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
18/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
18/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
18/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
18/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	26	0	26	0	0.00
18/01/2017	R204 On 02-February-17			Bond Future	7.78	101.4220	7.7755	101.4220	30,150.00
18/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	862	1	862	1	0.00
18/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	896	1	896	1	0.00
18/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	879	1	879	1	0.00
18/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	2	0	2	0	0.00
18/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	2	0	2	0	0.00
18/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	2	0	2	0	0.00
18/01/2017	R204 On 04-May-17			Bond Future	7.78	103.3683	7.7806	103.3683	28.00
18/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	469	0	469	0	0.00
18/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	486	0	486	0	0.00
18/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	478	0	478	0	0.00
18/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	284	0	284	0	0.00
18/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	278	0	278	0	0.00
18/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	290	0	290	0	0.00
18/01/2017	R204 On 03-August-17			Bond Future	7.74	101.3685	7.7375	101.3685	0.00
18/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	463	0	463	0	0.00
18/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	469	0	469	0	0.00
18/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	476	0	476	0	0.00
18/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	447	0	447	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
18/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	441	0	441	0	0.00
18/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	435	0	435	0	0.00
18/01/2017	R204 On 02-November-17			Bond Future	7.61	103.4399	7.6076	103.4399	0.00
18/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	558	0	558	0	0.00
18/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	546	0	546	0	0.00
18/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	552	0	552	0	0.00
18/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	405	0	405	0	0.00
18/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	401	0	401	0	0.00
18/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	397	0	397	0	0.00
18/01/2017	R207 On 02-February-17			Bond Future	7.94	98.7077	7.9367	98.7077	74,774.00
18/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2441	2	2441	2	62.00
18/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3202	3	3202	3	0.00
18/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3251	3	3251	3	0.00
18/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3227	3	3227	3	0.00
18/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R207 On 04-May-17			Bond Future	7.96	100.6019	7.9611	100.6019	21.00
18/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	931	1	931	1	0.00
18/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	962	1	962	1	0.00
18/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	946	1	946	1	0.00
18/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	371	0	371	0	0.00
18/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	355	0	355	0	0.00
18/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	363	0	363	0	0.00
18/01/2017	R207 On 03-August-17			Bond Future	7.96	98.9451	7.9602	98.9451	0.00
18/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1080	1	1080	1	51.00
18/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1373	1	1373	1	0.00
18/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1359	1	1359	1	0.00
18/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1388	1	1388	1	0.00
18/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	438	0	438	0	0.00
18/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	425	0	425	0	0.00
18/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	587	1	587	1	0.00
18/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	432	0	432	0	0.00

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18/01/2017	R207 On 02-November-17			Bond Future	7.91	100.9671	7.9136	100.9671	0.00
18/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	1021	0	1021	0	0.00
18/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	1043	0	1043	0	0.00
18/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	1032	0	1032	0	0.00
18/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	785	0	785	0	0.00
18/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	777	0	777	0	0.00
18/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	793	0	793	0	0.00
18/01/2017	R208 On 02-February-17			Bond Future	8.05	97.9208	8.0509	97.9208	29,276.00
18/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1965	2	1965	2	0.00
18/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1997	2	1997	2	0.00
18/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1932	2	1932	2	0.00
18/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	3	0	3	0	0.00
18/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	4	0	4	0	0.00
18/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	4	0	4	0	0.00
18/01/2017	R208 On 04-May-17			Bond Future	8.07	96.3972	8.0721	96.3972	0.00
18/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1428	1	1428	1	0.00
18/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1471	2	1471	2	0.00
18/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1449	1	1449	1	0.00
18/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	481	0	481	0	0.00
18/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	471	0	471	0	0.00
18/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	461	0	461	0	0.00
18/01/2017	R208 On 03-August-17			Bond Future	8.08	98.3015	8.0757	98.3015	0.00
18/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1540	2	1540	2	0.00
18/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1577	2	1577	2	0.00
18/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1559	2	1559	2	0.00
18/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	841	1	841	1	0.00
18/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	853	1	853	1	0.00
18/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	864	1	864	1	0.00
18/01/2017	R208 On 02-November-17			Bond Future	8.06	96.9063	8.0593	96.9063	0.00
18/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1531	0	1531	0	0.00
18/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1563	0	1563	0	0.00
18/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1547	0	1547	0	0.00
18/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1175	0	1175	0	0.00
18/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1162	0	1162	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
18/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1187	0	1187	0	0.00
18/01/2017	R209 On 02-February-17			Bond Future	9.28	75.3265	9.2824	75.3265	66,215.00
18/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	2083	2	2083	2	0.00
18/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1975	2	1975	2	0.00
18/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	2029	2	2029	2	0.00
18/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	265	0	265	0	0.00
18/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	251	0	251	0	0.00
18/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	238	0	238	0	0.00
18/01/2017	R209 On 04-May-17			Bond Future	9.32	73.6213	9.3217	73.6213	0.00
18/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3516	4	3516	4	0.00
18/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1190	1	1190	1	1,130.00
18/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2821	3	2821	3	0.00
18/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2898	3	2898	3	0.00
18/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2859	3	2859	3	0.00
18/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2345	2	2345	2	0.00
18/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1413	1	1413	1	1,130.00
18/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	3999	4	3999	4	0.00
18/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1866	2	1866	2	0.00
18/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2287	2	2287	2	1,130.00
18/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1836	2	1836	2	0.00
18/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1806	2	1806	2	0.00
18/01/2017	R209 On 03-August-17			Bond Future	9.36	75.0757	9.3551	75.0757	0.00
18/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3523	4	3523	4	0.00
18/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3487	4	3487	4	0.00
18/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3558	4	3558	4	0.00
18/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2939	3	2939	3	0.00
18/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2906	3	2906	3	0.00
18/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	2972	3	2972	3	0.00
18/01/2017	R209 On 02-November-17			Bond Future	9.38	73.4582	9.3833	73.4582	0.00
18/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	4475	1	4475	1	0.00
18/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	4402	1	4402	1	0.00
18/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	4438	1	4438	1	0.00
18/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3410	0	3410	0	0.00
18/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3471	0	3471	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
18/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3441	0	3441	0	0.00
18/01/2017	R210 On 02-February-17			Bond Future	185.62	185.6187	185.6242	185.6187	1,765.00
18/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5236	5	5236	5	0.00
18/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5216	5	5216	5	0.00
18/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5226	5	5226	5	0.00
18/01/2017	R210 On 04-May-17			Bond Future	186.88	186.8726	186.8762	186.8726	0.00
18/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5434	5	5434	5	0.00
18/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5444	5	5444	5	0.00
18/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5454	5	5454	5	0.00
18/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5749	190.5793	190.5749	0.00
18/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5711	6	5711	6	0.00
18/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5721	6	5721	6	0.00
18/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5701	6	5701	6	0.00
18/01/2017	R210 On 02-November-17			Bond Future	192.05	192.0614	192.0465	192.0614	0.00
18/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	33	0	33	0	0.00
18/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	23	0	23	0	0.00
18/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	43	0	43	0	0.00
18/01/2017	R212 On 02-February-17			Bond Future	145.90	145.6928	145.9025	145.6928	3,380.00
18/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3377	4	3377	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
18/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3387	4	3387	4	0.00
18/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3367	4	3367	4	0.00
18/01/2017	R212 On 04-May-17			Bond Future	148.71	148.4977	148.7096	148.4977	0.00
18/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3530	4	3530	4	0.00
18/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3540	4	3540	4	0.00
18/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3520	4	3520	4	0.00
18/01/2017	R212 On 03-August-17			Bond Future	149.61	149.4064	149.6064	149.4064	0.00
18/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3734	4	3734	4	0.00
18/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3744	4	3744	4	0.00
18/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3754	4	3754	4	0.00
18/01/2017	R212 On 02-November-17			Bond Future	152.67	152.4672	152.6678	152.4672	0.00
18/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	258	0	258	0	0.00
18/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	248	0	248	0	0.00
18/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	268	0	268	0	0.00
18/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
18/01/2017	R213 On 02-February-17			Bond Future	9.11	86.6173	9.1080	86.6173	50,655.00
18/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2181	2	2181	2	0.00
18/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2293	2	2293	2	0.00
18/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2237	2	2237	2	0.00
18/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	195	0	195	0	0.00
18/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	184	0	184	0	0.00
18/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	173	0	173	0	0.00
18/01/2017	R213 On 04-May-17			Bond Future	9.15	84.7279	9.1469	84.7279	0.00
18/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	3032	3	3032	3	0.00
18/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	3073	3	3073	3	0.00
18/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2992	3	2992	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
18/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1593	2	1593	2	0.00
18/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1567	2	1567	2	0.00
18/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1619	2	1619	2	0.00
18/01/2017	R213 On 03-August-17			Bond Future	9.18	86.4015	9.1795	86.4015	0.00
18/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3638	4	3638	4	0.00
18/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3676	4	3676	4	0.00
18/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3713	4	3713	4	0.00
18/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2600	3	2600	3	0.00
18/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2571	3	2571	3	0.00
18/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2629	3	2629	3	0.00
18/01/2017	R213 On 02-November-17			Bond Future	9.21	84.6139	9.2084	84.6139	0.00
18/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	4294	1	4294	1	0.00
18/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	4221	1	4221	1	0.00
18/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	4257	1	4257	1	0.00
18/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3347	0	3347	0	0.00
18/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3318	0	3318	0	0.00
18/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3288	0	3288	0	0.00
18/01/2017	R214 On 02-February-17			Bond Future	9.35	75.8484	9.3475	75.8484	36,737.00
18/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2513	3	2513	3	0.00
18/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2455	3	2455	3	0.00
18/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2573	3	2573	3	0.00
18/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	192	0	192	0	0.00
18/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	181	0	181	0	0.00
18/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	203	0	203	0	0.00
18/01/2017	R214 On 04-May-17			Bond Future	9.38	74.0061	9.3850	74.0061	0.00
18/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3238	3	3238	3	0.00
18/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	3154	3	3154	3	0.00
18/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3196	3	3196	3	0.00
18/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1888	2	1888	2	0.00
18/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1859	2	1859	2	0.00
18/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1830	2	1830	2	0.00
18/01/2017	R214 On 03-August-17			Bond Future	9.42	75.4680	9.4172	75.4680	0.00
18/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3776	4	3776	4	0.00
18/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3854	4	3854	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
18/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3815	4	3815	4	0.00
18/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3071	3	3071	3	0.00
18/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3039	3	3039	3	0.00
18/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3105	3	3105	3	0.00
18/01/2017	R214 On 02-November-17			Bond Future	9.45	73.7107	9.4462	73.7107	0.00
18/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	4666	1	4666	1	0.00
18/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4743	1	4743	1	0.00
18/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	4705	1	4705	1	0.00
18/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3707	0	3707	0	0.00
18/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3642	0	3642	0	0.00
18/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3675	0	3675	0	0.00
18/01/2017	R248 On 02-February-17			Bond Future	9.40	97.3952	9.3978	97.3952	61,593.00
18/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3544	4	3544	4	0.00
18/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3697	4	3697	4	0.00
18/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3621	4	3621	4	0.00
18/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	215	0	215	0	0.00
18/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	227	0	227	0	0.00
18/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	203	0	203	0	0.00
18/01/2017	R248 On 04-May-17			Bond Future	9.44	94.8248	9.4366	94.8248	0.00
18/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4493	4	4493	4	0.00
18/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4439	4	4439	4	0.00
18/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4385	4	4385	4	0.00
18/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2384	2	2384	2	0.00
18/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2420	2	2420	2	0.00
18/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2348	2	2348	2	0.00
18/01/2017	R248 On 03-August-17			Bond Future	9.47	96.6980	9.4701	96.6980	0.00
18/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	5064	5	5064	5	0.00
18/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	5114	5	5114	5	0.00
18/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	5015	5	5015	5	0.00
18/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4142	4	4142	4	0.00
18/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4100	4	4100	4	0.00
18/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4185	4	4185	4	0.00
18/01/2017	R248 On 02-November-17			Bond Future	9.50	94.2325	9.5005	94.2325	0.00
18/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	6168	1	6168	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
18/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	6216	1	6216	1	0.00
18/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	6264	1	6264	1	0.00
18/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	4893	0	4893	0	0.00
18/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	4851	0	4851	0	0.00
18/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	4808	0	4808	0	0.00