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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
27/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	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
27/01/2017	2025 On 02-February-17			Bond Future	127.21	127.2068	127.2081	127.2068	2,844.00
27/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2782	3	2782	3	0.00
27/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2792	3	2792	3	0.00
27/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2802	3	2802	3	0.00
27/01/2017	2025 On 04-May-17			Bond Future	129.65	129.6482	129.6484	129.6482	917.00
27/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2922	3	2922	3	0.00
27/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2932	3	2932	3	0.00
27/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2912	3	2912	3	0.00
27/01/2017	2025 On 03-August-17			Bond Future	130.86	130.8636	130.8638	130.8636	0.00
27/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3096	3	3096	3	0.00
27/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3106	3	3106	3	0.00
27/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3116	3	3116	3	0.00
27/01/2017	2025 On 02-November-17			Bond Future	133.53	133.5308	133.5277	133.5308	0.00
27/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	568	1	568	1	0.00
27/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	548	1	548	1	0.00
27/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	558	1	558	1	0.00
27/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 02-February-17			Bond Future	9.24	91.2775	9.2437	91.2775	17,938.00
27/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	323	1	323	1	0.00
27/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	462	1	462	1	0.00
27/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	392	1	392	1	0.00
27/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
27/01/2017	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
27/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 04-May-17			Bond Future	9.29	93.0237	9.2944	93.0237	20,155.00
27/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	313	1	313	1	0.00
27/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	244	1	244	1	0.00
27/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	176	1	176	1	0.00
27/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 03-August-17			Bond Future	9.34	90.8486	9.3402	90.8486	0.00
27/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	66	1	66	1	0.00
27/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	2	0	2	0	0.00
27/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	69	0	69	0	0.00
27/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 02-November-17			Bond Future	9.37	92.6957	9.3743	92.6957	0.00
27/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	163	0	163	0	0.00
27/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	96	0	96	0	0.00
27/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	230	0	230	0	0.00
27/01/2017	2032 On 02-February-17			Bond Future	9.37	94.3427	9.3737	94.3427	14,756.00
27/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1206	2	1206	2	0.00
27/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1321	2	1321	2	0.00
27/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1263	2	1263	2	0.00
27/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	195	0	195	0	0.00
27/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	163	0	163	0	0.00
27/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	178	0	178	0	0.00
27/01/2017	2032 On 04-May-17			Bond Future	9.42	91.9888	9.4234	91.9888	17,753.00
27/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2395	3	2395	3	0.00
27/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2357	3	2357	3	0.00
27/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2318	3	2318	3	0.00
27/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2160	2	2160	2	0.00

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27/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2125	2	2125	2	0.00
27/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2196	2	2196	2	0.00
27/01/2017	2032 On 03-August-17			Bond Future	9.47	93.8005	9.4668	93.8005	0.00
27/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3096	3	3096	3	0.00
27/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3059	3	3059	3	0.00
27/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3132	3	3132	3	0.00
27/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3255	3	3255	3	0.00
27/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3328	3	3328	3	0.00
27/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3291	3	3291	3	0.00
27/01/2017	2032 On 02-November-17			Bond Future	9.51	91.5474	9.5050	91.5474	0.00
27/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	3797	4	3797	4	0.00
27/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	3834	4	3834	4	0.00
27/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	3871	4	3871	4	0.00
27/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3942	4	3942	4	0.00
27/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3978	4	3978	4	0.00
27/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3907	4	3907	4	0.00
27/01/2017	2033 On 02-February-17			Bond Future	107.72	107.4226	107.7177	107.4226	6,033.00
27/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	1992	2	1992	2	0.00
27/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2002	2	2002	2	0.00
27/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	1982	2	1982	2	0.00
27/01/2017	2033 On 04-May-17			Bond Future	108.74	108.4440	108.7437	108.4440	5,778.00
27/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2096	2	2096	2	0.00
27/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2106	2	2106	2	0.00
27/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2086	2	2086	2	0.00
27/01/2017	2033 On 03-August-17			Bond Future	110.89	110.5860	110.8916	110.5860	0.00
27/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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27/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2228	3	2228	3	0.00
27/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2238	3	2238	3	0.00
27/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2248	3	2248	3	0.00
27/01/2017	2033 On 02-November-17			Bond Future	112.06	111.7491	112.0582	111.7491	0.00
27/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1968	2	1968	2	0.00
27/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1978	2	1978	2	0.00
27/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1988	2	1988	2	0.00
27/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2037 On 02-February-17			Bond Future	9.56	91.2892	9.5587	91.2892	29,506.00
27/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1129	2	1129	2	0.00
27/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1244	2	1244	2	0.00
27/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1186	2	1186	2	0.00
27/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	305	0	305	0	0.00
27/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	281	0	281	0	0.00
27/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	259	0	259	0	0.00
27/01/2017	2037 On 04-May-17			Bond Future	9.61	93.0356	9.6103	93.0356	46,489.00
27/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2474	3	2474	3	0.00
27/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2434	3	2434	3	0.00
27/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2514	3	2514	3	0.00
27/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2680	2	2680	2	0.00
27/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2598	2	2598	2	0.00
27/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2639	2	2639	2	0.00
27/01/2017	2037 On 03-August-17			Bond Future	9.66	90.6103	9.6579	90.6103	0.00
27/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3315	4	3315	4	0.00
27/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3276	4	3276	4	0.00
27/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3237	4	3237	4	0.00
27/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4028	4	4028	4	0.00
27/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3985	4	3985	4	0.00
27/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3943	4	3943	4	0.00
27/01/2017	2037 On 02-November-17			Bond Future	9.70	92.4526	9.6951	92.4526	0.00
27/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	4291	5	4291	5	0.00
27/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	4251	5	4251	5	0.00

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27/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	4331	5	4331	5	0.00
27/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4571	4	4571	4	0.00
27/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4531	4	4531	4	0.00
27/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4611	4	4611	4	0.00
27/01/2017	2038 On 02-February-17			Bond Future	132.63	133.0719	132.6275	133.0719	6,971.00
27/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	4423	4	4423	4	0.00
27/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	4433	4	4433	4	0.00
27/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	4443	4	4443	4	0.00
27/01/2017	2038 On 04-May-17			Bond Future	135.17	135.6259	135.1716	135.6259	20,533.00
27/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4608	4	4608	4	0.00
27/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4618	4	4618	4	0.00
27/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4598	4	4598	4	0.00
27/01/2017	2038 On 03-August-17			Bond Future	136.33	136.7911	136.3281	136.7911	0.00
27/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4842	4	4842	4	0.00
27/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4832	4	4832	4	0.00
27/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4852	4	4852	4	0.00
27/01/2017	2038 On 02-November-17			Bond Future	139.10	139.5793	139.1031	139.5793	0.00
27/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2303	3	2303	3	0.00
27/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2283	3	2283	3	0.00
27/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2293	3	2293	3	0.00
27/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2040 On 02-February-17			Bond Future	9.57	95.4054	9.5686	95.4054	4,956.00
27/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	746	1	746	1	0.00

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27/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	793	1	793	1	0.00
27/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	842	1	842	1	0.00
27/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	604	0	604	0	0.00
27/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	565	0	565	0	0.00
27/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	645	0	645	0	0.00
27/01/2017	2040 On 04-May-17			Bond Future	9.62	97.2306	9.6189	97.2306	8,436.00
27/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2813	3	2813	3	0.00
27/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	2858	3	2858	3	0.00
27/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	2903	3	2903	3	0.00
27/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2761	3	2761	3	0.00
27/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2718	3	2718	3	0.00
27/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2804	3	2804	3	0.00
27/01/2017	2040 On 03-August-17			Bond Future	9.67	94.6374	9.6652	94.6374	0.00
27/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3738	4	3738	4	0.00
27/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3824	4	3824	4	0.00
27/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3781	4	3781	4	0.00
27/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4173	4	4173	4	0.00
27/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4218	4	4218	4	0.00
27/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4129	4	4129	4	0.00
27/01/2017	2040 On 02-November-17			Bond Future	9.70	96.5616	9.7013	96.5616	0.00
27/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	4683	5	4683	5	0.00
27/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	4726	5	4726	5	0.00
27/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	4640	5	4640	5	0.00
27/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4996	5	4996	5	0.00
27/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	5039	5	5039	5	0.00
27/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	5083	5	5083	5	0.00
27/01/2017	2044 On 02-February-17			Bond Future	9.57	92.7450	9.5734	92.7450	18,230.00
27/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	1889	2	1889	2	0.00
27/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	1817	2	1817	2	0.00
27/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	1962	2	1962	2	0.00
27/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	156	0	156	0	0.00
27/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	142	0	142	0	0.00
27/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	171	0	171	0	0.00
27/01/2017	2044 On 04-May-17			Bond Future	9.62	94.5193	9.6217	94.5193	18,846.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3089	3	3089	3	0.00
27/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3136	3	3136	3	0.00
27/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3043	3	3043	3	0.00
27/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2621	2	2621	2	0.00
27/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2662	2	2662	2	0.00
27/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2704	2	2704	2	0.00
27/01/2017	2044 On 03-August-17			Bond Future	9.67	91.9980	9.6661	91.9980	0.00
27/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3862	4	3862	4	0.00
27/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	3949	4	3949	4	0.00
27/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	3905	4	3905	4	0.00
27/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4268	4	4268	4	0.00
27/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4224	4	4224	4	0.00
27/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4179	4	4179	4	0.00
27/01/2017	2044 On 02-November-17			Bond Future	9.70	93.8685	9.7007	93.8685	0.00
27/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	4793	5	4793	5	0.00
27/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	4881	5	4881	5	0.00
27/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	4836	5	4836	5	0.00
27/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	5105	5	5105	5	0.00
27/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	5061	5	5061	5	0.00
27/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	5149	5	5149	5	0.00
27/01/2017	2046 On 02-February-17			Bond Future	133.59	133.8657	133.5867	133.8657	18,221.00
27/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3553	3	3553	3	0.00
27/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3543	3	3543	3	0.00
27/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3563	3	3563	3	0.00
27/01/2017	2046 On 04-May-17			Bond Future	134.62	134.9050	134.6196	134.9050	19,444.00
27/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3710	3	3710	3	0.00
27/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3720	3	3720	3	0.00
27/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3700	3	3700	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
27/01/2017	2046 On 03-August-17			Bond Future	137.28	137.5695	137.2784	137.5695	0.00
27/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3912	4	3912	4	0.00
27/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3892	4	3892	4	0.00
27/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3902	4	3902	4	0.00
27/01/2017	2046 On 02-November-17			Bond Future	138.47	138.7690	138.4685	138.7690	0.00
27/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2169	2	2169	2	0.00
27/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2149	2	2149	2	0.00
27/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2159	2	2159	2	0.00
27/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-February-17			Bond Future	142.23	142.2280	142.2293	142.2280	20,450.00
27/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2741	3	2741	3	0.00
27/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2731	3	2731	3	0.00
27/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2751	3	2751	3	0.00
27/01/2017	2050 On 04-May-17			Bond Future	144.96	144.9579	144.9579	144.9579	24,049.00
27/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2882	3	2882	3	0.00
27/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2892	3	2892	3	0.00
27/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2872	3	2872	3	0.00
27/01/2017	2050 On 03-August-17			Bond Future	146.14	146.1418	146.1421	146.1418	0.00
27/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3078	3	3078	3	0.00
27/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3098	3	3098	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
27/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3088	3	3088	3	0.00
27/01/2017	2050 On 02-November-17			Bond Future	149.12	149.1206	149.1168	149.1206	0.00
27/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4467	4	4467	4	0.00
27/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4447	4	4447	4	0.00
27/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4457	4	4457	4	0.00
27/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
27/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
27/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	AL37 On 02-February-17			Index Future	514.74	516.0990	514.7410	516.0990	7.00
27/01/2017	AL37 On 04-May-17			Index Future	524.58	525.9730	524.5840	525.9730	7.00
27/01/2017	AL37 On 03-August-17			Index Future	534.91	536.3300	534.9140	536.3300	0.00
27/01/2017	AL37 On 02-November-17			Index Future	545.77	547.2290	545.7710	547.2290	0.00
27/01/2017	AL7T On 02-February-17			Index Future	595.10	597.6780	595.1010	597.6780	2.00
27/01/2017	AL7T On 04-May-17			Index Future	606.48	609.1120	606.4800	609.1120	0.00
27/01/2017	AL7T On 03-August-17			Index Future	618.42	621.1060	618.4230	621.1060	0.00
27/01/2017	AL7T On 02-November-17			Index Future	630.98	633.7290	630.9750	633.7290	0.00
27/01/2017	ALBI On 02-February-17			Index Future	540.76	543.1000	540.7640	543.1000	134.00
27/01/2017	ALBI On 04-May-17			Index Future	551.10	553.4900	551.1040	553.4900	422.00
27/01/2017	ALBI On 03-August-17			Index Future	561.96	564.3890	561.9560	564.3890	0.00
27/01/2017	ALBI On 02-November-17			Index Future	573.36	575.8580	573.3620	575.8580	0.00
27/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	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
27/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2017	EL28 On 02-February-17			Bond Future	128.90	128.8919	128.8954	128.8919	0.00
27/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6205	6	6205	6	0.00
27/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6215	6	6215	6	0.00
27/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6225	6	6225	6	0.00

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27/01/2017	EL28 On 04-May-17			Bond Future	129.68	129.6762	129.6785	129.6762	0.00
27/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8221	8	8221	8	0.00
27/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8231	8	8231	8	0.00
27/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8241	8	8241	8	0.00
27/01/2017	EL28 On 03-August-17			Bond Future	132.24	132.2376	132.2401	132.2376	0.00
27/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2930	3	2930	3	0.00
27/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2920	3	2920	3	0.00
27/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2940	3	2940	3	0.00
27/01/2017	EL28 On 02-November-17			Bond Future	133.16	133.1656	133.1647	133.1656	0.00
27/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	705	1	705	1	0.00
27/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	725	1	725	1	0.00
27/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	715	1	715	1	0.00
27/01/2017	ES33 On 02-February-17			Bond Future	10.48	80.1777	10.4759	80.1777	2,000.00
27/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	851	1	851	1	0.00
27/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	788	1	788	1	0.00
27/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	725	1	725	1	0.00
27/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 04-May-17			Bond Future	10.56	77.9183	10.5569	77.9183	9,402.00
27/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	20	0	20	0	0.00
27/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	43	0	43	0	0.00
27/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	107	0	107	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
27/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 03-August-17			Bond Future	10.63	79.4527	10.6320	79.4527	0.00
27/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	640	0	640	0	0.00
27/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	577	0	577	0	0.00
27/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	514	0	514	0	0.00
27/01/2017	ES33 On 02-November-17			Bond Future	10.71	77.2737	10.7053	77.2737	0.00
27/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
27/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	218	0	218	0	0.00
27/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	156	0	156	0	0.00
27/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	280	0	280	0	0.00
27/01/2017	ES42 On 02-February-17			Bond Future	10.60	84.5503	10.5956	84.5503	4,277.00
27/01/2017	ES42 On 04-May-17			Bond Future	10.68	81.9053	10.6756	81.9053	8,777.00
27/01/2017	ES42 On 03-August-17			Bond Future	10.75	83.5186	10.7489	83.5186	0.00
27/01/2017	ES42 On 02-November-17			Bond Future	10.82	80.9540	10.8194	80.9540	0.00
27/01/2017	GOVI On 02-February-17			GOVI	538.65	540.9990	538.6520	540.9990	146.00
27/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	53320	8	53320	8	0.00
27/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	53120	8	53120	8	0.00
27/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	53220	8	53220	8	0.00
27/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 04-May-17			GOVI	548.95	551.3490	548.9520	551.3490	355.00
27/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2867520	289	2867520	289	0.00
27/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2867620	289	2867620	289	0.00
27/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2867720	289	2867720	289	0.00
27/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/01/2017	GOVI On 03-August-17			GOVI	559.76	562.2050	559.7620	562.2050	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
27/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	13480	0	13480	0	0.00
27/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	13280	0	13280	0	0.00
27/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	13380	0	13380	0	0.00
27/01/2017	GOVI On 02-November-17			GOVI	571.12	573.6300	571.1230	573.6300	0.00
27/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
27/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	13270	0	13270	0	0.00
27/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	13370	0	13370	0	0.00
27/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	13170	0	13170	0	0.00
27/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2017	IGOV On 02-February-17			Index Future	249.35	249.4440	249.3530	249.4440	205.00
27/01/2017	IGOV On 04-May-17			Index Future	254.14	254.2320	254.1360	254.2320	905.00
27/01/2017	IGOV On 03-August-17			Index Future	259.16	259.2530	259.1560	259.2530	0.00
27/01/2017	IGOV On 02-November-17			Index Future	264.43	264.5370	264.4310	264.5370	0.00
27/01/2017	ILBI On 02-February-17			Index Future	675.06	675.2040	675.0640	675.2040	157.00
27/01/2017	ILBI On 04-May-17			Index Future	688.12	688.2620	688.1190	688.2620	0.00
27/01/2017	ILBI On 03-August-17			Index Future	701.67	701.8130	701.6670	701.8130	0.00
27/01/2017	ILBI On 02-November-17			Index Future	715.46	715.6040	715.4570	715.6040	0.00
27/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
27/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6170	99.6169	99.6170	0.00
27/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6467	99.6536	99.6467	0.00
27/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9052	99.9194	99.9052	0.00
27/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.97	99.9483	99.9692	99.9483	0.00
27/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9347	99.9486	99.9347	0.00
27/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2315	99.2525	99.2315	0.00
27/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.92	98.8920	98.9192	98.8920	0.00
27/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.99	98.9512	98.9853	98.9512	0.00
27/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.50	99.4500	99.5000	99.4500	0.00
27/01/2017	IS02 On 15-March-19			Interest Rate Swap	100.02	99.9610	100.0210	99.9610	0.00
27/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.85	97.7050	97.8494	97.7050	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
27/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.18	97.0277	97.1773	97.0277	0.00
27/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.47	96.3219	96.4735	96.3219	0.00
27/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.75	96.5942	96.7454	96.5942	0.00
27/01/2017	IS05 On 21-December-21			Interest Rate Swap	99.01	98.8558	99.0052	98.8558	50.00
27/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.22	99.0689	99.2188	99.0689	0.00
27/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.05	97.8252	98.0490	97.8252	0.00
27/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.14	94.9138	95.1441	94.9138	0.00
27/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.95	93.7161	93.9489	93.7161	0.00
27/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.10	95.8686	96.0987	95.8686	0.00
27/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.83	99.6011	99.8262	99.6011	0.00
27/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.45	98.2199	98.4474	98.2199	0.00
27/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	6.17	92.6300	6.1700	92.6300	0.00
27/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	6.21	92.6200	6.2100	92.6200	1,000.00
27/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	6.27	92.6200	6.2700	92.6200	0.00
27/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	6.43	92.6100	6.4300	92.6100	0.00
27/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	6.65	92.6000	6.6500	92.6000	0.00
27/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	6.88	92.6000	6.8800	92.6000	0.00
27/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.06	92.5900	7.0600	92.5900	0.00
27/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.24	92.5700	7.2400	92.5700	0.00
27/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.38	92.5600	7.3800	92.5600	0.00
27/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.38	92.5500	7.3800	92.5500	0.00
27/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.24	92.5100	7.2400	92.5100	0.00
27/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.4900	7.3800	92.4900	0.00
27/01/2017	R023 On 02-February-17			Bond Future	8.46	100.4314	8.4585	100.4314	7,102.00
27/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1817	2	1817	2	0.00
27/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1772	2	1772	2	0.00
27/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1728	2	1728	2	0.00
27/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	3	0	3	0	0.00
27/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	3	0	3	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
27/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	4	0	4	0	0.00
27/01/2017	R023 On 04-May-17			Bond Future	8.49	98.4208	8.4949	98.4208	15,318.00
27/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1437	2	1437	2	0.00
27/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1488	2	1488	2	0.00
27/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1462	2	1462	2	0.00
27/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1018	1	1018	1	0.00
27/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	981	1	981	1	0.00
27/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	999	1	999	1	0.00
27/01/2017	R023 On 03-August-17			Bond Future	8.52	100.3589	8.5200	100.3589	0.00
27/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1781	2	1781	2	0.00
27/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1827	2	1827	2	0.00
27/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1804	2	1804	2	0.00
27/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1525	1	1525	1	0.00
27/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1506	1	1506	1	0.00
27/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1486	1	1486	1	0.00
27/01/2017	R023 On 02-November-17			Bond Future	8.54	98.4654	8.5389	98.4654	0.00
27/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	1949	2	1949	2	0.00
27/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	1970	2	1970	2	0.00
27/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	1992	2	1992	2	0.00
27/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1842	2	1842	2	0.00
27/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1823	2	1823	2	0.00
27/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1862	2	1862	2	0.00
27/01/2017	R035 On 02-February-17			Bond Future	9.49	99.1053	9.4939	99.1053	5,053.00
27/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	132	1	132	1	0.00
27/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	214	1	214	1	0.00
27/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	50	1	50	1	0.00
27/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 04-May-17			Bond Future	9.54	96.4985	9.5426	96.4985	7,556.00
27/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	60	1	60	1	0.00
27/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	103	0	103	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
27/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	21	0	21	0	0.00
27/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 03-August-17			Bond Future	9.59	98.3988	9.5858	98.3988	0.00
27/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	694	0	694	0	0.00
27/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	531	0	531	0	0.00
27/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	612	0	612	0	0.00
27/01/2017	R035 On 02-November-17			Bond Future	9.63	95.8945	9.6263	95.8945	0.00
27/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	130	0	130	0	0.00
27/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	210	0	210	0	0.00
27/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	289	0	289	0	0.00
27/01/2017	R186 On 02-February-17			Bond Future	8.83	112.6765	8.8334	112.6765	61,383.00
27/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4515	5	4515	5	0.00
27/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	621	1	621	1	0.00
27/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3854	4	3854	4	0.00
27/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	1	0	1	0	500.00
27/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	345	1	345	1	0.00
27/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	992	1	992	1	0.00
27/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1380	2	1380	2	0.00
27/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
27/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	48	0	48	0	7,000.00
27/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	405	1	405	1	0.00
27/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	3	0	3	0	750.00
27/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	374	1	374	1	0.00
27/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	750	1	750	1	0.00
27/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	61	0	61	0	500.00
27/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	1872	2	1872	2	0.00
27/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	750.00
27/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	648	0	648	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
27/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	184	0	184	0	2,546.00
27/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	91	0	91	0	500.00
27/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3293	3	3293	3	0.00
27/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1689	1	1689	1	0.00
27/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
27/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	367	0	367	0	500.00
27/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1561	1	1561	1	0.00
27/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	568	0	568	0	0.00
27/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	36	0	36	0	2,546.00
27/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6014	6	6014	6	0.00
27/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	287	0	287	0	750.00
27/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2861	2	2861	2	0.00
27/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	607	0	607	0	0.00
27/01/2017	R186 On 04-May-17			Bond Future	8.88	114.8322	8.8781	114.8322	90,394.00
27/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2041	2	2041	2	0.00
27/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	2302	3	2302	3	0.00
27/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2151	2	2151	2	0.00
27/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	1970	2	1970	2	0.00
27/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	760	1	760	1	500.00
27/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2006	2	2006	2	0.00
27/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1610	1	1610	1	0.00
27/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1730	2	1730	2	500.00
27/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1889	2	1889	2	0.00
27/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3802	3	3802	3	0.00
27/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1856	2	1856	2	0.00
27/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1824	2	1824	2	0.00
27/01/2017	R186 On 03-August-17			Bond Future	8.91	111.7891	8.9148	111.7891	0.00
27/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2697	3	2697	3	0.00
27/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	2766	3	2766	3	0.00
27/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2732	3	2732	3	0.00
27/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2729	2	2729	2	0.00
27/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2697	2	2697	2	0.00
27/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2665	2	2665	2	0.00
27/01/2017	R186 On 02-November-17			Bond Future	8.94	114.0618	8.9424	114.0618	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
27/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3077	3	3077	3	0.00
27/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3110	3	3110	3	0.00
27/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3143	3	3143	3	0.00
27/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3453	3	3453	3	0.00
27/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3420	3	3420	3	0.00
27/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3486	3	3486	3	0.00
27/01/2017	R197 On 02-February-17			Bond Future	295.55	295.5434	295.5465	295.5434	163.00
27/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7034	7	7034	7	0.00
27/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7044	7	7044	7	0.00
27/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7024	7	7024	7	0.00
27/01/2017	R197 On 04-May-17			Bond Future	301.22	301.2158	301.2161	301.2158	1,063.00
27/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7374	7	7374	7	0.00
27/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7384	7	7384	7	0.00
27/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7364	7	7364	7	0.00
27/01/2017	R197 On 03-August-17			Bond Future	300.21	300.2109	300.2114	300.2109	0.00
27/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	7839	8	7839	8	0.00
27/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	7849	8	7849	8	0.00
27/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	7859	8	7859	8	0.00
27/01/2017	R197 On 02-November-17			Bond Future	306.32	306.3301	306.3229	306.3301	0.00
27/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	1153	1	1153	1	0.00
27/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	1163	1	1163	1	0.00
27/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	1173	1	1173	1	0.00
27/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
27/01/2017	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
27/01/2017	R202 On 02-February-17			Bond Future	246.10	246.1011	246.1034	246.1011	24,906.00
27/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5617	6	5617	6	0.00
27/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5637	6	5637	6	0.00
27/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5627	6	5627	6	0.00
27/01/2017	R202 On 04-May-17			Bond Future	250.82	250.8245	250.8245	250.8245	35,522.00
27/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5886	6	5886	6	0.00
27/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5896	6	5896	6	0.00
27/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5906	6	5906	6	0.00
27/01/2017	R202 On 03-August-17			Bond Future	252.08	252.0849	252.0849	252.0849	0.00
27/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6275	6	6275	6	0.00
27/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6285	6	6285	6	0.00
27/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6265	6	6265	6	0.00
27/01/2017	R202 On 02-November-17			Bond Future	257.22	257.2227	257.2163	257.2227	0.00
27/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3326	3	3326	3	0.00
27/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3316	3	3316	3	0.00
27/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3306	3	3306	3	0.00
27/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R203 On 02-February-17			Bond Future	7.80	103.5741	7.7992	103.5741	6,860.00
27/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	4	0	4	0	0.00
27/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	6	0	6	0	0.00
27/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	5	0	5	0	0.00
27/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	57	0	57	0	0.00
27/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	52	0	52	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
27/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	61	0	61	0	0.00
27/01/2017	R203 On 04-May-17			Bond Future	7.72	101.3829	7.7229	101.3829	25,779.00
27/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
27/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
27/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
27/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	282	0	282	0	0.00
27/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	285	0	285	0	0.00
27/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	279	0	279	0	0.00
27/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
27/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	45	0	45	0	0.00
27/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	46	0	46	0	0.00
27/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	46	0	46	0	0.00
27/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	22	0	22	0	0.00
27/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	22	0	22	0	0.00
27/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	23	0	23	0	0.00
27/01/2017	R204 On 02-February-17			Bond Future	7.86	101.3849	7.8582	101.3849	11,758.00
27/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	718	1	718	1	0.00
27/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	752	1	752	1	0.00
27/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	735	1	735	1	0.00
27/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R204 On 04-May-17			Bond Future	7.88	103.3245	7.8809	103.3245	25,617.00
27/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	289	0	289	0	0.00
27/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	305	0	305	0	0.00
27/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	297	0	297	0	0.00
27/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	254	0	254	0	0.00
27/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	247	0	247	0	0.00
27/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	261	0	261	0	0.00
27/01/2017	R204 On 03-August-17			Bond Future	7.86	101.3178	7.8622	101.3178	0.00
27/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	307	0	307	0	0.00
27/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	313	0	313	0	0.00
27/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	319	0	319	0	0.00
27/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	450	0	450	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
27/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	443	0	443	0	0.00
27/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	437	0	437	0	0.00
27/01/2017	R204 On 02-November-17			Bond Future	7.77	103.3775	7.7718	103.3775	0.00
27/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	383	0	383	0	0.00
27/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	372	0	372	0	0.00
27/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	378	0	378	0	0.00
27/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	406	0	406	0	0.00
27/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	401	0	401	0	0.00
27/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	396	0	396	0	0.00
27/01/2017	R207 On 02-February-17			Bond Future	7.99	98.6937	7.9932	98.6937	30,319.00
27/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2297	2	2297	2	62.00
27/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3059	3	3059	3	0.00
27/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3107	3	3107	3	0.00
27/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3083	3	3083	3	0.00
27/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R207 On 04-May-17			Bond Future	8.03	100.5818	8.0258	100.5818	75,763.00
27/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	702	1	702	1	0.00
27/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	733	1	733	1	0.00
27/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	717	1	717	1	0.00
27/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	294	0	294	0	0.00
27/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	278	0	278	0	0.00
27/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	286	0	286	0	0.00
27/01/2017	R207 On 03-August-17			Bond Future	8.04	98.9187	8.0351	98.9187	0.00
27/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	842	1	842	1	51.00
27/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1133	1	1133	1	0.00
27/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1118	1	1118	1	0.00
27/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1147	1	1147	1	0.00
27/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	359	0	359	0	0.00
27/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	346	0	346	0	0.00
27/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	510	0	510	0	0.00
27/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	352	0	352	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
27/01/2017	R207 On 02-November-17			Bond Future	8.00	100.9296	8.0032	100.9296	0.00
27/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	770	1	770	1	0.00
27/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	791	1	791	1	0.00
27/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	781	1	781	1	0.00
27/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	709	1	709	1	0.00
27/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	700	1	700	1	0.00
27/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	718	1	718	1	0.00
27/01/2017	R208 On 02-February-17			Bond Future	8.14	97.7650	8.1429	97.7650	15,559.00
27/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1651	2	1651	2	0.00
27/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1684	2	1684	2	0.00
27/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1618	2	1618	2	0.00
27/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R208 On 04-May-17			Bond Future	8.17	96.2327	8.1727	96.2327	18,093.00
27/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1086	1	1086	1	0.00
27/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1127	1	1127	1	0.00
27/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1106	1	1106	1	0.00
27/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	459	0	459	0	0.00
27/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	448	0	448	0	0.00
27/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	437	0	437	0	0.00
27/01/2017	R208 On 03-August-17			Bond Future	8.19	98.1279	8.1861	98.1279	0.00
27/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1219	1	1219	1	0.00
27/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1254	1	1254	1	0.00
27/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1236	1	1236	1	0.00
27/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	851	1	851	1	0.00
27/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	864	1	864	1	0.00
27/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	877	1	877	1	0.00
27/01/2017	R208 On 02-November-17			Bond Future	8.18	96.7190	8.1825	96.7190	0.00
27/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1184	1	1184	1	0.00
27/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1213	1	1213	1	0.00
27/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1198	1	1198	1	0.00
27/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1177	1	1177	1	0.00
27/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1163	1	1163	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
27/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1191	1	1191	1	0.00
27/01/2017	R209 On 02-February-17			Bond Future	9.46	74.4553	9.4633	74.4553	13,889.00
27/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	864	1	864	1	0.00
27/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	775	1	775	1	0.00
27/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	819	1	819	1	0.00
27/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	321	0	321	0	0.00
27/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	297	0	297	0	0.00
27/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	274	0	274	0	0.00
27/01/2017	R209 On 04-May-17			Bond Future	9.51	72.7291	9.5083	72.7291	52,670.00
27/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2528	3	2528	3	0.00
27/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	642	1	642	1	1,130.00
27/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	1926	2	1926	2	0.00
27/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	1993	2	1993	2	0.00
27/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	1959	2	1959	2	0.00
27/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1525	2	1525	2	0.00
27/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1709	2	1709	2	1,130.00
27/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4735	4	4735	4	0.00
27/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2255	2	2255	2	0.00
27/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2751	3	2751	3	1,130.00
27/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2220	2	2220	2	0.00
27/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2185	2	2185	2	0.00
27/01/2017	R209 On 03-August-17			Bond Future	9.55	74.1615	9.5476	74.1615	0.00
27/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2621	3	2621	3	0.00
27/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2589	3	2589	3	0.00
27/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2653	3	2653	3	0.00
27/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3351	3	3351	3	0.00
27/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3315	3	3315	3	0.00
27/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3387	3	3387	3	0.00
27/01/2017	R209 On 02-November-17			Bond Future	9.58	72.5176	9.5824	72.5176	0.00
27/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3510	4	3510	4	0.00
27/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3443	4	3443	4	0.00
27/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3476	4	3476	4	0.00
27/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3794	4	3794	4	0.00
27/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3861	4	3861	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
27/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3827	4	3827	4	0.00
27/01/2017	R210 On 02-February-17			Bond Future	187.08	187.0737	187.0754	187.0737	585.00
27/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	3785	4	3785	4	0.00
27/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	3765	4	3765	4	0.00
27/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	3775	4	3775	4	0.00
27/01/2017	R210 On 04-May-17			Bond Future	188.34	188.3449	188.3449	188.3449	1,428.00
27/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	3965	4	3965	4	0.00
27/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	3975	4	3975	4	0.00
27/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	3985	4	3985	4	0.00
27/01/2017	R210 On 03-August-17			Bond Future	192.07	192.0651	192.0651	192.0651	0.00
27/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4225	4	4225	4	0.00
27/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4235	4	4235	4	0.00
27/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4215	4	4215	4	0.00
27/01/2017	R210 On 02-November-17			Bond Future	193.54	193.5472	193.5425	193.5472	0.00
27/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	1473	1	1473	1	0.00
27/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	1453	1	1453	1	0.00
27/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	1463	1	1463	1	0.00
27/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-February-17			Bond Future	146.22	146.2207	146.2223	146.2207	3,380.00
27/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3058	3	3058	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
27/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3068	3	3068	3	0.00
27/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3048	3	3048	3	0.00
27/01/2017	R212 On 04-May-17			Bond Future	149.03	149.0272	149.0274	149.0272	1,000.00
27/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3213	3	3213	3	0.00
27/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3223	3	3223	3	0.00
27/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3203	3	3203	3	0.00
27/01/2017	R212 On 03-August-17			Bond Future	149.92	149.9207	149.9210	149.9207	0.00
27/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3419	3	3419	3	0.00
27/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3429	3	3429	3	0.00
27/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3439	3	3439	3	0.00
27/01/2017	R212 On 02-November-17			Bond Future	152.97	152.9764	152.9729	152.9764	0.00
27/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	563	1	563	1	0.00
27/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	553	1	553	1	0.00
27/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	573	1	573	1	0.00
27/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
27/01/2017	R213 On 02-February-17			Bond Future	9.26	85.8294	9.2636	85.8294	10,051.00
27/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1091	1	1091	1	0.00
27/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1196	2	1196	2	0.00
27/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1143	1	1143	1	0.00
27/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	172	0	172	0	0.00
27/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	157	0	157	0	0.00
27/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	143	0	143	0	0.00
27/01/2017	R213 On 04-May-17			Bond Future	9.31	83.9200	9.3081	83.9200	42,480.00
27/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2208	2	2208	2	0.00
27/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2244	2	2244	2	0.00
27/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2172	2	2172	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1860	2	1860	2	0.00
27/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1829	2	1829	2	0.00
27/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1891	2	1891	2	0.00
27/01/2017	R213 On 03-August-17			Bond Future	9.35	85.5726	9.3465	85.5726	0.00
27/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2775	3	2775	3	0.00
27/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2808	3	2808	3	0.00
27/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	2842	3	2842	3	0.00
27/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2852	3	2852	3	0.00
27/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2819	3	2819	3	0.00
27/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2884	3	2884	3	0.00
27/01/2017	R213 On 02-November-17			Bond Future	9.38	83.7592	9.3820	83.7592	0.00
27/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3388	4	3388	4	0.00
27/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3321	4	3321	4	0.00
27/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3354	4	3354	4	0.00
27/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3598	3	3598	3	0.00
27/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3565	3	3565	3	0.00
27/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3532	3	3532	3	0.00
27/01/2017	R214 On 02-February-17			Bond Future	9.52	74.9700	9.5184	74.9700	7,925.00
27/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1250	2	1250	2	0.00
27/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1196	2	1196	2	0.00
27/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1306	2	1306	2	0.00
27/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	174	0	174	0	0.00
27/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	159	0	159	0	0.00
27/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	190	0	190	0	0.00
27/01/2017	R214 On 04-May-17			Bond Future	9.56	73.1065	9.5610	73.1065	34,273.00
27/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2304	3	2304	3	0.00
27/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2232	2	2232	2	0.00
27/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2268	3	2268	3	0.00
27/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2239	2	2239	2	0.00
27/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2204	2	2204	2	0.00
27/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2169	2	2169	2	0.00
27/01/2017	R214 On 03-August-17			Bond Future	9.60	74.5462	9.5986	74.5462	0.00
27/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	2816	3	2816	3	0.00
27/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	2885	3	2885	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
27/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	2850	3	2850	3	0.00
27/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3410	3	3410	3	0.00
27/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3373	3	3373	3	0.00
27/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3448	3	3448	3	0.00
27/01/2017	R214 On 02-November-17			Bond Future	9.63	72.7624	9.6336	72.7624	0.00
27/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	3637	4	3637	4	0.00
27/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	3707	4	3707	4	0.00
27/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	3672	4	3672	4	0.00
27/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	4015	4	4015	4	0.00
27/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3944	4	3944	4	0.00
27/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3979	4	3979	4	0.00
27/01/2017	R248 On 02-February-17			Bond Future	9.57	96.2750	9.5735	96.2750	37,243.00
27/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	1861	2	1861	2	0.00
27/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2008	3	2008	3	0.00
27/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	1934	2	1934	2	0.00
27/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	164	0	164	0	0.00
27/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	179	0	179	0	0.00
27/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	149	0	149	0	0.00
27/01/2017	R248 On 04-May-17			Bond Future	9.62	93.6776	9.6177	93.6776	60,385.00
27/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3201	4	3201	4	0.00
27/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3153	3	3153	3	0.00
27/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3106	3	3106	3	0.00
27/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2770	3	2770	3	0.00
27/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2813	3	2813	3	0.00
27/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2728	2	2728	2	0.00
27/01/2017	R248 On 03-August-17			Bond Future	9.66	95.5223	9.6569	95.5223	200.00
27/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	3807	4	3807	4	0.00
27/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	3851	4	3851	4	0.00
27/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3764	4	3764	4	0.00
27/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4597	4	4597	4	0.00
27/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4549	4	4549	4	0.00
27/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4645	4	4645	4	0.00
27/01/2017	R248 On 02-November-17			Bond Future	9.69	93.0230	9.6936	93.0230	0.00
27/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	4886	5	4886	5	0.00

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27/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	4930	5	4930	5	0.00
27/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	4975	5	4975	5	0.00
27/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5367	5	5367	5	0.00
27/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5321	5	5321	5	0.00
27/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5276	5	5276	5	0.00