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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/01/2017 TO: 16/01/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0857 On 31-March-21			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
16/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	2025 On 02-February-17			Bond Future	126.73	126.6310	126.7251	126.6310	3,231.00
16/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3265	3	3	3	0.00
16/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3275	3	3	3	0.00
16/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3285	3	3	3	0.00
16/01/2017	2025 On 04-May-17			Bond Future	129.17	129.0703	129.1654	129.0703	0.00
16/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3405	3	3	3	0.00
16/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3415	4	3	4	0.00
16/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3395	3	3	3	0.00
16/01/2017	2025 On 03-August-17			Bond Future	130.39	130.2972	130.3902	130.2972	0.00
16/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3570	4	4	4	0.00
16/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3580	4	4	4	0.00
16/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3590	4	4	4	0.00
16/01/2017	2025 On 02-November-17			Bond Future	133.06	132.9698	133.0633	132.9698	0.00
16/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	103	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
16/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	83	0	0	0	0.00
16/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	93	0	0	0	0.00
16/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-February-17			Bond Future	9.09	92.1186	91.9427	92.1186	23,005.00
16/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1405	2	1	2	0.00
16/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1544	2	2	2	0.00
16/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1474	2	1	2	0.00
16/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 04-May-17			Bond Future	9.13	93.8876	93.7077	93.8876	0.00
16/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1423	2	1	2	0.00
16/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1354	2	1	2	0.00
16/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1286	1	1	1	0.00
16/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 03-August-17			Bond Future	9.17	91.7383	91.5519	91.7383	0.00
16/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	1068	1	1	1	0.00
16/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1136	1	1	1	0.00
16/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1204	1	1	1	0.00
16/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-November-17			Bond Future	9.20	93.6156	93.4244	93.6156	0.00
16/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	1079	1	1	1	0.00
16/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	1011	1	1	1	0.00
16/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	944	1	1	1	0.00
16/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2030 On 02-November-17	9.34	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
16/01/2017	2032 On 02-February-17			Bond Future	9.22	95.2790	95.1288	95.2790	19,304.00
16/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2474	3	2	3	0.00
16/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2594	3	3	3	0.00
16/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2534	3	3	3	0.00
16/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	267	0	0	0	0.00
16/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	241	0	0	0	0.00
16/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	254	0	0	0	0.00
16/01/2017	2032 On 04-May-17			Bond Future	9.26	92.9496	92.7960	92.9496	0.00
16/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3365	3	3	3	0.00
16/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3322	3	3	3	0.00
16/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3279	3	3	3	0.00
16/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1901	2	2	2	0.00
16/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1871	2	2	2	0.00
16/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1932	2	2	2	0.00
16/01/2017	2032 On 03-August-17			Bond Future	9.30	94.7889	94.6294	94.7889	0.00
16/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	4067	4	4	4	0.00
16/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	4028	4	4	4	0.00
16/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	4107	4	4	4	0.00
16/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2975	3	3	3	0.00
16/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3042	3	3	3	0.00
16/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3008	3	3	3	0.00
16/01/2017	2032 On 02-November-17			Bond Future	9.33	92.5682	92.4044	92.5682	0.00
16/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	1114	1	1	1	0.00
16/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	1186	1	1	1	0.00
16/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	1258	1	1	1	0.00
16/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 02-February-17			Bond Future	105.95	105.8062	105.9515	105.8062	6,033.00
16/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00

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16/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3759	4	4	4	0.00
16/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3769	4	4	4	0.00
16/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3749	4	4	4	0.00
16/01/2017	2033 On 04-May-17			Bond Future	106.95	106.8038	106.9514	106.8038	0.00
16/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	3889	4	4	4	0.00
16/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3899	4	4	4	0.00
16/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3879	4	4	4	0.00
16/01/2017	2033 On 03-August-17			Bond Future	109.07	108.9233	109.0705	108.9233	0.00
16/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4050	4	4	4	0.00
16/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4060	4	4	4	0.00
16/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4070	4	4	4	0.00
16/01/2017	2033 On 02-November-17			Bond Future	110.22	110.0745	110.2235	110.0745	0.00
16/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	134	0	0	0	0.00
16/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	144	0	0	0	0.00
16/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	154	0	0	0	0.00
16/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2037 On 02-February-17			Bond Future	9.40	92.3620	92.1545	92.3620	47,873.00
16/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2544	3	3	3	0.00
16/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2670	3	3	3	0.00
16/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2607	3	3	3	0.00
16/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	365	0	0	0	0.00
16/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	347	0	0	0	0.00
16/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	330	0	0	0	0.00
16/01/2017	2037 On 04-May-17			Bond Future	9.44	94.1356	93.9235	94.1356	0.00
16/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3535	4	4	4	0.00

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16/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3489	4	3	4	0.00
16/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3581	4	4	4	0.00
16/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2348	2	2	2	0.00
16/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2277	2	2	2	0.00
16/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2312	2	2	2	0.00
16/01/2017	2037 On 03-August-17			Bond Future	9.48	91.7407	91.5215	91.7407	0.00
16/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4390	5	4	5	0.00
16/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4347	4	4	4	0.00
16/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4305	4	4	4	0.00
16/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3675	4	4	4	0.00
16/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3636	4	4	4	0.00
16/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3597	4	4	4	0.00
16/01/2017	2037 On 02-November-17			Bond Future	9.51	93.6182	93.3936	93.6182	0.00
16/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	1183	1	1	1	0.00
16/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	1103	1	1	1	0.00
16/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	1263	1	1	1	0.00
16/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-February-17			Bond Future	130.63	129.9724	130.6276	129.9724	22,725.00
16/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6422	7	6	7	0.00
16/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6432	7	6	7	0.00
16/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6442	7	6	7	0.00
16/01/2017	2038 On 04-May-17			Bond Future	133.14	132.4761	133.1430	132.4761	0.00
16/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6637	7	7	7	0.00
16/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6647	7	7	7	0.00
16/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6627	7	7	7	0.00

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16/01/2017	2038 On 03-August-17			Bond Future	134.28	133.6036	134.2799	133.6036	0.00
16/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6890	8	7	8	0.00
16/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6880	8	7	8	0.00
16/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6900	8	7	8	0.00
16/01/2017	2038 On 02-November-17			Bond Future	137.03	136.3442	137.0328	136.3442	0.00
16/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	233	0	0	0	0.00
16/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	213	0	0	0	0.00
16/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	223	0	0	0	0.00
16/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2040 On 02-February-17			Bond Future	9.40	96.6103	96.4316	96.6103	8,238.00
16/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2214	2	2	2	0.00
16/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2275	2	2	2	0.00
16/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2338	3	2	3	0.00
16/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	576	1	1	1	0.00
16/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	551	1	1	1	0.00
16/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	603	1	1	1	0.00
16/01/2017	2040 On 04-May-17			Bond Future	9.44	98.4656	98.2827	98.4656	0.00
16/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3991	4	4	4	0.00
16/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	4041	4	4	4	0.00
16/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	4092	4	4	4	0.00
16/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2398	2	2	2	0.00
16/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2362	2	2	2	0.00
16/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2435	2	2	2	0.00
16/01/2017	2040 On 03-August-17			Bond Future	9.48	95.9059	95.7165	95.9059	0.00
16/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4926	5	5	5	0.00
16/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	5019	5	5	5	0.00
16/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4972	5	5	5	0.00
16/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3782	4	4	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
16/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3823	4	4	4	0.00
16/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3742	4	4	4	0.00
16/01/2017	2040 On 02-November-17			Bond Future	9.51	97.8687	97.6743	97.8687	0.00
16/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	1273	1	1	1	0.00
16/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	1359	2	1	2	0.00
16/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	1186	1	1	1	0.00
16/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2044 On 02-February-17			Bond Future	9.41	93.9713	93.7432	93.9713	20,374.00
16/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3477	4	3	4	0.00
16/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3404	4	3	4	0.00
16/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3551	4	4	4	0.00
16/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	256	0	0	0	0.00
16/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	243	0	0	0	0.00
16/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	269	0	0	0	0.00
16/01/2017	2044 On 04-May-17			Bond Future	9.45	95.7758	95.5427	95.7758	0.00
16/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4279	4	4	4	0.00
16/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4330	5	4	5	0.00
16/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4227	4	4	4	0.00
16/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2291	2	2	2	0.00
16/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2327	2	2	2	0.00
16/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2364	2	2	2	0.00
16/01/2017	2044 On 03-August-17			Bond Future	9.49	93.2882	93.0476	93.2882	0.00
16/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	5035	5	5	5	0.00
16/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	5129	5	5	5	0.00
16/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	5082	5	5	5	0.00
16/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3881	4	4	4	0.00
16/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3839	4	4	4	0.00
16/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3799	4	4	4	0.00
16/01/2017	2044 On 02-November-17			Bond Future	9.52	95.1974	94.9508	95.1974	0.00
16/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	1250	1	1	1	0.00
16/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	1425	2	1	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
16/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	1337	2	1	2	0.00
16/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-February-17			Bond Future	131.63	131.6293	131.6299	131.6293	19,398.00
16/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5510	6	6	6	0.00
16/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5500	6	6	6	0.00
16/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5520	6	6	6	0.00
16/01/2017	2046 On 04-May-17			Bond Future	132.63	132.6348	132.6345	132.6348	0.00
16/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5695	6	6	6	0.00
16/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5705	6	6	6	0.00
16/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5685	6	6	6	0.00
16/01/2017	2046 On 03-August-17			Bond Future	135.26	135.2670	135.2626	135.2670	0.00
16/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5927	6	6	6	0.00
16/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5907	6	6	6	0.00
16/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5917	6	6	6	0.00
16/01/2017	2046 On 02-November-17			Bond Future	136.44	136.4468	136.4409	136.4468	0.00
16/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	141	0	0	0	0.00
16/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	121	0	0	0	0.00
16/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	131	0	0	0	0.00
16/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2046 On 02-November-17	136.30	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
16/01/2017	2050 On 02-February-17			Bond Future	139.25	137.9637	139.2548	137.9637	25,020.00
16/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5715	7	6	7	0.00
16/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5705	7	6	7	0.00
16/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5725	7	6	7	0.00
16/01/2017	2050 On 04-May-17			Bond Future	141.94	140.6213	141.9364	140.6213	0.00
16/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5904	7	6	7	0.00
16/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5914	7	6	7	0.00
16/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5894	7	6	7	0.00
16/01/2017	2050 On 03-August-17			Bond Future	143.08	141.7481	143.0845	141.7481	0.00
16/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6136	7	6	7	0.00
16/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6156	7	6	7	0.00
16/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6146	7	6	7	0.00
16/01/2017	2050 On 02-November-17			Bond Future	146.02	144.6554	146.0179	144.6554	0.00
16/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	1368	0	1	0	0.00
16/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1348	0	1	0	0.00
16/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1358	0	1	0	0.00
16/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
16/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
16/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	8657 On 21-December-26			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
16/01/2017	AL37 On 02-February-17			Index Future	516.84	517.2770	516.8410	517.2770	7.00
16/01/2017	AL37 On 04-May-17			Index Future	526.76	527.2090	526.7590	527.2090	0.00
16/01/2017	AL37 On 03-August-17			Index Future	537.16	537.6400	537.1630	537.6400	0.00
16/01/2017	AL37 On 02-November-17			Index Future	548.14	548.6350	548.1420	548.6350	0.00
16/01/2017	AL7T On 02-February-17			Index Future	601.61	602.3090	601.6060	602.3090	2.00
16/01/2017	AL7T On 04-May-17			Index Future	613.15	613.8740	613.1510	613.8740	0.00
16/01/2017	AL7T On 03-August-17			Index Future	625.26	626.0190	625.2620	626.0190	0.00
16/01/2017	AL7T On 02-November-17			Index Future	638.04	638.8220	638.0410	638.8220	0.00
16/01/2017	ALBI On 02-February-17			Index Future	547.04	547.8230	547.0370	547.8230	605.00
16/01/2017	ALBI On 04-May-17			Index Future	557.54	558.3420	557.5350	558.3420	0.00
16/01/2017	ALBI On 03-August-17			Index Future	568.55	569.3880	568.5460	569.3880	0.00
16/01/2017	ALBI On 02-November-17			Index Future	580.17	581.0330	580.1670	581.0330	0.00
16/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C050 On 31-December-50			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
16/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2017	EL28 On 02-February-17			Bond Future	127.86	127.8549	127.8578	127.8549	0.00
16/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7242	7	7	7	0.00
16/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7252	7	7	7	0.00
16/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7262	7	7	7	0.00
16/01/2017	EL28 On 04-May-17			Bond Future	128.64	128.6334	128.6356	128.6334	0.00
16/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9264	9	9	9	0.00
16/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9274	9	9	9	0.00
16/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9284	9	9	9	0.00
16/01/2017	EL28 On 03-August-17			Bond Future	131.18	131.1862	131.1844	131.1862	0.00
16/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3986	4	4	4	0.00
16/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3976	4	4	4	0.00
16/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3996	4	4	4	0.00
16/01/2017	EL28 On 02-November-17			Bond Future	133.87	133.8769	133.8737	133.8769	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
16/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	4	0	0	0	0.00
16/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	0	0	0	0	0.00
16/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	16	0	0	0	0.00
16/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6	0	0	0	0.00
16/01/2017	ES33 On 02-February-17			Bond Future	10.30	81.0150	80.9215	81.0150	9,466.00
16/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1975	2	2	2	0.00
16/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1912	2	2	2	0.00
16/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1849	2	2	2	0.00
16/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 04-May-17			Bond Future	10.38	78.7773	78.6814	78.7773	0.00
16/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1108	1	1	1	0.00
16/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1171	1	1	1	0.00
16/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1045	1	1	1	0.00
16/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 03-August-17			Bond Future	10.45	80.3361	80.2359	80.3361	0.00
16/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	665	1	1	1	0.00
16/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	539	1	1	1	0.00
16/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	602	1	1	1	0.00
16/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 02-November-17			Bond Future	10.51	78.1853	78.0822	78.1853	0.00
16/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	935	1	1	1	0.00
16/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1058	1	1	1	0.00
16/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	997	1	1	1	0.00
16/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES33 On 02-November-17	10.68	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
16/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
16/01/2017	ES42 On 02-February-17			Bond Future	10.43	85.4845	85.3380	85.4845	8,777.00
16/01/2017	ES42 On 04-May-17			Bond Future	10.50	82.8633	82.7135	82.8633	0.00
16/01/2017	ES42 On 03-August-17			Bond Future	10.57	84.5033	84.3478	84.5033	0.00
16/01/2017	ES42 On 02-November-17			Bond Future	10.64	81.9698	81.8104	81.9698	0.00
16/01/2017	GOVI On 02-February-17			GOVI	544.90	545.7090	544.9040	545.7090	486.00
16/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	115840	12	12	12	0.00
16/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	115640	12	12	12	0.00
16/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	115740	12	12	12	0.00
16/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 04-May-17			GOVI	555.36	556.1880	555.3600	556.1880	0.00
16/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2931600	294	293	294	0.00
16/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2931700	294	293	294	0.00
16/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2931800	294	293	294	0.00
16/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 03-August-17			GOVI	566.33	567.1920	566.3290	567.1920	0.00
16/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	52190	6	5	6	0.00
16/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	52290	6	5	6	0.00
16/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	52390	6	5	6	0.00
16/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 02-November-17			GOVI	577.90	578.7920	577.9040	578.7920	0.00
16/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	54640	6	5	6	0.00
16/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	54540	6	5	6	0.00
16/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	54440	6	5	6	0.00
16/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	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
16/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
16/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2017	IGOV On 02-February-17			Index Future	246.76	246.3810	246.7570	246.3810	1,031.00
16/01/2017	IGOV On 04-May-17			Index Future	251.51	251.1270	251.5070	251.1270	0.00
16/01/2017	IGOV On 03-August-17			Index Future	256.49	256.1100	256.4890	256.1100	0.00
16/01/2017	IGOV On 02-November-17			Index Future	261.75	261.3630	261.7460	261.3630	0.00
16/01/2017	ILBI On 02-February-17			Index Future	665.08	664.3980	665.0820	664.3980	157.00
16/01/2017	ILBI On 04-May-17			Index Future	677.95	677.2600	677.9540	677.2600	0.00
16/01/2017	ILBI On 03-August-17			Index Future	691.30	690.5940	691.3020	690.5940	0.00
16/01/2017	ILBI On 02-November-17			Index Future	704.88	704.1520	704.8770	704.1520	0.00
16/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
16/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6118	99.6097	99.6118	0.00
16/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6327	99.6322	99.6327	0.00
16/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8768	99.8794	99.8768	0.00
16/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.8984	99.9060	99.8984	0.00
16/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9059	99.9087	99.9059	0.00
16/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.19	99.1827	99.1897	99.1827	0.00
16/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8303	98.8386	98.8303	0.00
16/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.88	98.8687	98.8804	98.8687	0.00
16/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.36	99.3600	99.3600	99.3600	0.00
16/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.85	99.8638	99.8549	99.8638	0.00
16/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.52	97.5004	97.5177	97.5004	0.00
16/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.82	96.8036	96.8188	96.8036	0.00
16/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.09	96.0729	96.0853	96.0729	0.00
16/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.32	96.3145	96.3233	96.3145	0.00
16/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.55	98.5439	98.5516	98.5439	50.00
16/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.74	98.7286	98.7361	98.7286	0.00
16/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.06	97.1481	97.0555	97.1481	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
16/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.12	94.2118	94.1158	94.2118	0.00
16/01/2017	IS10 On 15-June-26			Interest Rate Swap	92.89	92.9815	92.8941	92.9815	0.00
16/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.03	95.1009	95.0286	95.1009	0.00
16/01/2017	IS10 On 21-December-26			Interest Rate Swap	98.75	98.8085	98.7496	98.8085	0.00
16/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.35	97.4011	97.3458	97.4011	0.00
16/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
16/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
16/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	1,000.00
16/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
16/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
16/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
16/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
16/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
16/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
16/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
16/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
16/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
16/01/2017	R023 On 02-February-17			Bond Future	8.35	100.6809	100.5894	100.6809	18,877.00
16/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2320	2	2	2	0.00
16/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2278	2	2	2	0.00
16/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2235	2	2	2	0.00
16/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	31	0	0	0	0.00
16/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	29	0	0	0	0.00
16/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	33	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
16/01/2017	R023 On 04-May-17			Bond Future	8.38	98.6820	98.5882	98.6820	0.00
16/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1872	2	2	2	0.00
16/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1926	2	2	2	0.00
16/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1899	2	2	2	0.00
16/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	959	1	1	1	0.00
16/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	925	1	1	1	0.00
16/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	942	1	1	1	0.00
16/01/2017	R023 On 03-August-17			Bond Future	8.40	100.6346	100.5358	100.6346	0.00
16/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2237	2	2	2	0.00
16/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2286	2	2	2	0.00
16/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2261	2	2	2	0.00
16/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1471	1	1	1	0.00
16/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1454	1	1	1	0.00
16/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1436	1	1	1	0.00
16/01/2017	R023 On 02-November-17			Bond Future	8.41	98.7596	98.6577	98.7596	0.00
16/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	621	1	1	1	0.00
16/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	662	1	1	1	0.00
16/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	703	1	1	1	0.00
16/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-February-17			Bond Future	9.33	100.1750	99.9675	100.1750	7,756.00
16/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1485	2	1	2	0.00
16/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1567	2	2	2	0.00
16/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1403	2	1	2	0.00
16/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 04-May-17			Bond Future	9.37	97.5956	97.3836	97.5956	0.00
16/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1283	1	1	1	0.00
16/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1446	2	1	2	0.00
16/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1365	2	1	2	0.00
16/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

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16/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 03-August-17			Bond Future	9.41	99.5267	99.3075	99.5267	0.00
16/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	888	1	1	1	0.00
16/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	807	1	1	1	0.00
16/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	726	1	1	1	0.00
16/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-November-17			Bond Future	9.44	97.0580	96.8333	97.0580	0.00
16/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1253	1	1	1	0.00
16/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1333	2	1	2	0.00
16/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1173	1	1	1	0.00
16/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R186 On 02-February-17			Bond Future	8.66	113.5542	113.4141	113.5542	113,433.00
16/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5743	6	6	6	0.00
16/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1806	2	2	2	0.00
16/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	5086	5	5	5	0.00
16/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	203	0	0	0	500.00
16/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1412	2	1	2	0.00
16/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2242	2	2	2	0.00
16/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2652	3	3	3	0.00
16/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	11	0	0	0	7,000.00
16/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	682	1	1	1	7,000.00
16/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1506	2	2	2	0.00
16/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	290	0	0	0	750.00
16/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1459	2	1	2	0.00
16/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1965	2	2	2	0.00
16/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	744	1	1	1	500.00
16/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	3143	3	3	3	0.00
16/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	9	0	0	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	491	1	0	1	0.00
16/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	210	0	0	0	2,546.00
16/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	138	0	0	0	500.00
16/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2270	2	2	2	0.00
16/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1099	1	1	1	0.00
16/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	4	0	0	0	13,500.00
16/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	328	0	0	0	500.00
16/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1019	1	1	1	0.00
16/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	445	0	0	0	0.00
16/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	83	0	0	0	2,546.00
16/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4801	5	5	5	0.00
16/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	279	0	0	0	750.00
16/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1923	2	2	2	0.00
16/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	468	0	0	0	0.00
16/01/2017	R186 On 04-May-17			Bond Future	8.70	115.7346	115.5911	115.7346	0.00
16/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	3007	3	3	3	0.00
16/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2925	3	3	3	0.00
16/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2966	3	3	3	0.00
16/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1588	2	2	2	0.00
16/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1561	2	2	2	0.00
16/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1534	2	2	2	0.00
16/01/2017	R186 On 03-August-17			Bond Future	8.72	112.7199	112.5700	112.7199	0.00
16/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3673	4	4	4	0.00
16/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3750	4	4	4	0.00
16/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3711	4	4	4	0.00
16/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2418	2	2	2	0.00
16/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2389	2	2	2	0.00
16/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2361	2	2	2	0.00
16/01/2017	R186 On 02-November-17			Bond Future	8.74	115.0264	114.8722	115.0264	0.00
16/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	922	1	1	1	0.00
16/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	987	1	1	1	0.00
16/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	1053	1	1	1	0.00
16/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R186 On 02-November-17	8.90	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
16/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-February-17			Bond Future	294.48	294.3024	294.4759	294.3024	1,246.00
16/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8104	8	8	8	0.00
16/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8114	8	8	8	0.00
16/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8094	8	8	8	0.00
16/01/2017	R197 On 04-May-17			Bond Future	300.15	299.9715	300.1466	299.9715	0.00
16/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8443	9	8	9	0.00
16/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8453	9	8	9	0.00
16/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8433	9	8	9	0.00
16/01/2017	R197 On 03-August-17			Bond Future	299.19	299.0160	299.1853	299.0160	0.00
16/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8865	9	9	9	0.00
16/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8875	9	9	9	0.00
16/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8885	9	9	9	0.00
16/01/2017	R197 On 02-November-17			Bond Future	305.32	305.1497	305.3194	305.1497	0.00
16/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	149	0	0	0	0.00
16/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	159	0	0	0	0.00
16/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	169	0	0	0	0.00
16/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-February-17			Bond Future	242.55	242.8644	242.5472	242.8644	36,248.00
16/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	9173	9	9	9	0.00
16/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9193	9	9	9	0.00
16/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	9183	9	9	9	0.00
16/01/2017	R202 On 04-May-17			Bond Future	247.22	247.5429	247.2180	247.5429	0.00
16/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9492	9	9	9	0.00
16/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9502	9	10	9	0.00
16/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9512	9	10	9	0.00
16/01/2017	R202 On 03-August-17			Bond Future	248.45	248.7859	248.4470	248.7859	0.00
16/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9913	10	10	10	0.00
16/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9923	10	10	10	0.00
16/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9903	10	10	10	0.00
16/01/2017	R202 On 02-November-17			Bond Future	253.54	253.8888	253.5402	253.8888	0.00
16/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	350	0	0	0	0.00
16/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	370	0	0	0	0.00
16/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	360	0	0	0	0.00
16/01/2017	R203 On 02-February-17			Bond Future	7.72	103.6045	103.5949	103.6045	27,216.00
16/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	48	0	0	0	0.00
16/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	53	0	0	0	0.00
16/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	50	0	0	0	0.00
16/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	58	0	0	0	0.00
16/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	0	0	0.00
16/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	61	0	0	0	0.00
16/01/2017	R203 On 04-May-17			Bond Future	7.57	101.4210	101.4106	101.4210	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
16/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	0	0	0.00
16/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	0	0	0.00
16/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	14	0	0	0	0.00
16/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	242	0	0	0	0.00
16/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	245	0	0	0	0.00
16/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	239	0	0	0	0.00
16/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
16/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	0	0	0.00
16/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	0	0	0.00
16/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	0	0	0.00
16/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	0	0	0.00
16/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	0	0	0.00
16/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	0	0	0.00
16/01/2017	R204 On 02-February-17			Bond Future	7.80	101.4039	101.3863	101.4039	30,150.00
16/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	827	1	1	1	0.00
16/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	860	1	1	1	0.00
16/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	843	1	1	1	0.00
16/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	4	0	0	0	0.00
16/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	3	0	0	0	0.00
16/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	4	0	0	0	0.00
16/01/2017	R204 On 04-May-17			Bond Future	7.80	103.3510	103.3324	103.3510	0.00
16/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	450	0	0	0	0.00
16/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	467	0	0	0	0.00
16/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	459	0	0	0	0.00
16/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	301	0	0	0	0.00
16/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	295	0	0	0	0.00
16/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	308	0	0	0	0.00
16/01/2017	R204 On 03-August-17			Bond Future	7.77	101.3543	101.3321	101.3543	0.00
16/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	452	0	0	0	0.00
16/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	459	0	0	0	0.00
16/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	465	0	0	0	0.00
16/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	473	0	0	0	0.00
16/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	467	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
16/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	461	0	0	0	0.00
16/01/2017	R204 On 02-November-17			Bond Future	7.64	103.4281	103.4043	103.4281	0.00
16/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	127	0	0	0	0.00
16/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	106	0	0	0	0.00
16/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	117	0	0	0	0.00
16/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-February-17			Bond Future	7.95	98.7063	98.6548	98.7063	74,783.00
16/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2411	2	2	2	62.00
16/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3172	3	3	3	0.00
16/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3221	3	3	3	0.00
16/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3197	3	3	3	0.00
16/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 04-May-17			Bond Future	7.97	100.6016	100.5485	100.6016	0.00
16/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	918	1	1	1	0.00
16/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	948	1	1	1	0.00
16/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	933	1	1	1	0.00
16/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	387	0	0	0	0.00
16/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	371	0	0	0	0.00
16/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	379	0	0	0	0.00
16/01/2017	R207 On 03-August-17			Bond Future	7.97	98.9481	98.8909	98.9481	0.00
16/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1067	1	1	1	51.00
16/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1357	1	1	1	0.00
16/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1342	1	1	1	0.00
16/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1372	1	1	1	0.00
16/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	452	0	0	0	0.00
16/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	438	0	0	0	0.00
16/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	603	1	1	1	0.00
16/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	445	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
16/01/2017	R207 On 02-November-17			Bond Future	7.93	100.9727	100.9133	100.9727	0.00
16/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	201	0	0	0	0.00
16/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	240	0	0	0	0.00
16/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	221	0	0	0	0.00
16/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R208 On 02-February-17			Bond Future	8.05	97.9704	97.8855	97.9704	29,322.00
16/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1963	2	2	2	0.00
16/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1995	2	2	2	0.00
16/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1930	2	2	2	0.00
16/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	6	0	0	0	0.00
16/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	7	0	0	0	0.00
16/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	7	0	0	0	0.00
16/01/2017	R208 On 04-May-17			Bond Future	8.07	96.4489	96.3617	96.4489	0.00
16/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1446	2	1	2	0.00
16/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1489	2	1	2	0.00
16/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1468	2	1	2	0.00
16/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	503	0	1	0	0.00
16/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	492	0	0	0	0.00
16/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	482	0	0	0	0.00
16/01/2017	R208 On 03-August-17			Bond Future	8.08	98.3574	98.2655	98.3574	0.00
16/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1564	2	2	2	0.00
16/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1600	2	2	2	0.00
16/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1582	2	2	2	0.00
16/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	868	1	1	1	0.00
16/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	879	1	1	1	0.00
16/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	891	1	1	1	0.00
16/01/2017	R208 On 02-November-17			Bond Future	8.06	96.9658	96.8710	96.9658	0.00
16/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	344	0	0	0	0.00
16/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	401	0	0	0	0.00
16/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	372	0	0	0	0.00
16/01/2017	R208 On 02-November-17	8.19	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
16/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R209 On 02-February-17			Bond Future	9.28	75.4265	75.2878	75.4265	66,471.00
16/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	2117	2	2	2	0.00
16/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	2012	2	2	2	0.00
16/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	2064	2	2	2	0.00
16/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	315	0	0	0	0.00
16/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	300	0	0	0	0.00
16/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	285	0	0	0	0.00
16/01/2017	R209 On 04-May-17			Bond Future	9.32	73.7241	73.5823	73.7241	0.00
16/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3549	4	4	4	0.00
16/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1226	1	1	1	1,130.00
16/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2857	3	3	3	0.00
16/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2934	3	3	3	0.00
16/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2895	3	3	3	0.00
16/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2383	2	2	2	0.00
16/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1459	1	1	1	1,130.00
16/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4047	4	4	4	0.00
16/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1914	2	2	2	0.00
16/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2337	2	2	2	1,130.00
16/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1884	2	2	2	0.00
16/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1854	2	2	2	0.00
16/01/2017	R209 On 03-August-17			Bond Future	9.36	75.1830	75.0360	75.1830	0.00
16/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3538	4	4	4	0.00
16/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3502	4	4	4	0.00
16/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3574	4	4	4	0.00
16/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2967	3	3	3	0.00
16/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2934	3	3	3	0.00
16/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3000	3	3	3	0.00
16/01/2017	R209 On 02-November-17			Bond Future	9.38	73.5696	73.4189	73.5696	0.00
16/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	1055	1	1	1	0.00
16/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	920	1	1	1	0.00
16/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	987	1	1	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
16/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-February-17			Bond Future	185.62	185.6160	185.6169	185.6160	1,779.00
16/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5243	5	5	5	0.00
16/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5223	5	5	5	0.00
16/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5233	5	5	5	0.00
16/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8720	186.8719	186.8720	0.00
16/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5438	5	5	5	0.00
16/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5448	5	5	5	0.00
16/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5458	5	5	5	0.00
16/01/2017	R210 On 03-August-17			Bond Future	190.57	190.5806	190.5743	190.5806	0.00
16/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5716	6	6	6	0.00
16/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5726	6	6	6	0.00
16/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5706	6	6	6	0.00
16/01/2017	R210 On 02-November-17			Bond Future	192.06	192.0722	192.0639	192.0722	0.00
16/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	16	0	0	0	0.00
16/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	6	0	0	0	0.00
16/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	26	0	0	0	0.00
16/01/2017	R212 On 02-February-17			Bond Future	145.69	145.6564	145.6913	145.6564	3,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3589	4	4	4	0.00
16/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3599	4	4	4	0.00
16/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3579	4	4	4	0.00
16/01/2017	R212 On 04-May-17			Bond Future	148.50	148.4622	148.4969	148.4622	0.00
16/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3743	4	4	4	0.00
16/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3753	4	4	4	0.00
16/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3733	4	4	4	0.00
16/01/2017	R212 On 03-August-17			Bond Future	149.41	149.3751	149.4058	149.3751	0.00
16/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3934	4	4	4	0.00
16/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3944	4	4	4	0.00
16/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3954	4	4	4	0.00
16/01/2017	R212 On 02-November-17			Bond Future	152.47	152.4392	152.4690	152.4392	0.00
16/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	59	0	0	0	0.00
16/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	49	0	0	0	0.00
16/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	69	0	0	0	0.00
16/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R213 On 02-February-17			Bond Future	9.11	86.7152	86.5789	86.7152	50,655.00
16/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2233	2	2	2	0.00
16/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2342	3	2	3	0.00
16/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2287	2	2	2	0.00
16/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	226	0	0	0	0.00
16/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	214	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
16/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	203	0	0	0	0.00
16/01/2017	R213 On 04-May-17			Bond Future	9.14	84.8288	84.6892	84.8288	0.00
16/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	3069	3	3	3	0.00
16/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	3109	3	3	3	0.00
16/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	3029	3	3	3	0.00
16/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1607	2	2	2	0.00
16/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1580	2	2	2	0.00
16/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1634	2	2	2	0.00
16/01/2017	R213 On 03-August-17			Bond Future	9.18	86.5073	86.3623	86.5073	0.00
16/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3673	4	4	4	0.00
16/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3709	4	4	4	0.00
16/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3746	4	4	4	0.00
16/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2611	3	3	3	0.00
16/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2582	3	3	3	0.00
16/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2641	3	3	3	0.00
16/01/2017	R213 On 02-November-17			Bond Future	9.20	84.7239	84.5751	84.7239	0.00
16/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	1032	1	1	1	0.00
16/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	900	1	1	1	0.00
16/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	966	1	1	1	0.00
16/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R214 On 02-February-17			Bond Future	9.35	75.9162	75.7705	75.9162	36,737.00
16/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2533	3	3	3	0.00
16/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2475	3	2	3	0.00
16/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2591	3	3	3	0.00
16/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	226	0	0	0	0.00
16/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	214	0	0	0	0.00
16/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	238	0	0	0	0.00
16/01/2017	R214 On 04-May-17			Bond Future	9.39	74.0760	73.9270	74.0760	0.00
16/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3237	3	3	3	0.00
16/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	3154	3	3	3	0.00
16/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3195	3	3	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
16/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1902	2	2	2	0.00
16/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1871	2	2	2	0.00
16/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1842	2	2	2	0.00
16/01/2017	R214 On 03-August-17			Bond Future	9.42	75.5417	75.3875	75.5417	0.00
16/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3772	4	4	4	0.00
16/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3847	4	4	4	0.00
16/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3809	4	4	4	0.00
16/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3080	3	3	3	0.00
16/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3046	3	3	3	0.00
16/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3114	3	3	3	0.00
16/01/2017	R214 On 02-November-17			Bond Future	9.45	73.7879	73.6297	73.7879	0.00
16/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	948	1	1	1	0.00
16/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	1089	1	1	1	0.00
16/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	1019	1	1	1	0.00
16/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R248 On 02-February-17			Bond Future	9.40	97.5293	97.3430	97.5293	68,475.00
16/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3563	4	4	4	0.00
16/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3714	4	4	4	0.00
16/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3639	4	4	4	0.00
16/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	252	0	0	0	0.00
16/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	265	0	0	0	0.00
16/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	239	0	0	0	0.00
16/01/2017	R248 On 04-May-17			Bond Future	9.44	94.9624	94.7720	94.9624	0.00
16/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4474	5	4	5	0.00
16/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4420	5	4	5	0.00
16/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4367	5	4	5	0.00
16/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2383	2	2	2	0.00
16/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2420	2	2	2	0.00
16/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2346	2	2	2	0.00
16/01/2017	R248 On 03-August-17			Bond Future	9.47	96.8415	96.6443	96.8415	0.00
16/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	5032	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	5080	5	5	5	0.00
16/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4984	5	5	5	0.00
16/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4128	4	4	4	0.00
16/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4085	4	4	4	0.00
16/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4172	4	4	4	0.00
16/01/2017	R248 On 02-November-17			Bond Future	9.50	94.3814	94.1792	94.3814	0.00
16/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	1260	1	1	1	0.00
16/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	1350	2	1	2	0.00
16/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	1440	2	1	2	0.00
16/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
16/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00