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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
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
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

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-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	3265	3	0.00
16/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3275	3	3275	3	0.00
16/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3285	3	3285	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	3405	3	0.00
16/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3415	4	3415	4	0.00
16/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3395	3	3395	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	3570	4	0.00
16/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3580	4	3580	4	0.00
16/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3590	4	3590	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	103	0	0.00
16/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	83	0	83	0	0.00
16/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	93	0	93	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	9.0899	92.1186	23,005.00
16/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1405	2	1405	2	0.00
16/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1544	2	1544	2	0.00
16/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1474	2	1474	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

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	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	9.1345	93.8876	0.00
16/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1423	2	1423	2	0.00
16/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1354	2	1354	2	0.00
16/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1286	1	1286	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	9.1740	91.7383	0.00
16/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	1068	1	1068	1	0.00
16/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1136	1	1136	1	0.00
16/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1204	1	1204	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	9.2005	93.6156	0.00
16/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	1079	1	1079	1	0.00
16/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	1011	1	1011	1	0.00
16/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	944	1	944	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
16/01/2017	2032 On 02-February-17			Bond Future	9.22	95.2790	9.2154	95.2790	19,304.00
16/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2474	3	2474	3	0.00
16/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2594	3	2594	3	0.00
16/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2534	3	2534	3	0.00
16/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	267	0	267	0	0.00
16/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	241	0	241	0	0.00
16/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	254	0	254	0	0.00
16/01/2017	2032 On 04-May-17			Bond Future	9.26	92.9496	9.2591	92.9496	0.00
16/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3365	3	3365	3	0.00
16/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3322	3	3322	3	0.00
16/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3279	3	3279	3	0.00
16/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1901	2	1901	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	2032 On 04-May-17	9.46	Put	Bond Future	1871	2	1871	2	0.00
16/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1932	2	1932	2	0.00
16/01/2017	2032 On 03-August-17			Bond Future	9.30	94.7889	9.2964	94.7889	0.00
16/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	4067	4	4067	4	0.00
16/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	4028	4	4028	4	0.00
16/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	4107	4	4107	4	0.00
16/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2975	3	2975	3	0.00
16/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3042	3	3042	3	0.00
16/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3008	3	3008	3	0.00
16/01/2017	2032 On 02-November-17			Bond Future	9.33	92.5682	9.3274	92.5682	0.00
16/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	1114	1	1114	1	0.00
16/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	1186	1	1186	1	0.00
16/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	1258	1	1258	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
16/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3759	4	3759	4	0.00
16/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3769	4	3769	4	0.00
16/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3749	4	3749	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	3889	4	0.00
16/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3899	4	3899	4	0.00
16/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3879	4	3879	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

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16/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4050	4	4050	4	0.00
16/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4060	4	4060	4	0.00
16/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4070	4	4070	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	134	0	0.00
16/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	144	0	144	0	0.00
16/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	154	0	154	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	9.3952	92.3620	47,873.00
16/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2544	3	2544	3	0.00
16/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2670	3	2670	3	0.00
16/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2607	3	2607	3	0.00
16/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	365	0	365	0	0.00
16/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	347	0	347	0	0.00
16/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	330	0	330	0	0.00
16/01/2017	2037 On 04-May-17			Bond Future	9.44	94.1356	9.4411	94.1356	0.00
16/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3535	4	3535	4	0.00
16/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3489	4	3489	4	0.00
16/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3581	4	3581	4	0.00
16/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2348	2	2348	2	0.00
16/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2277	2	2277	2	0.00
16/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2312	2	2312	2	0.00
16/01/2017	2037 On 03-August-17			Bond Future	9.48	91.7407	9.4828	91.7407	0.00
16/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4390	5	4390	5	0.00
16/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4347	4	4347	4	0.00
16/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4305	4	4305	4	0.00
16/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3675	4	3675	4	0.00
16/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3636	4	3636	4	0.00
16/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3597	4	3597	4	0.00
16/01/2017	2037 On 02-November-17			Bond Future	9.51	93.6182	9.5133	93.6182	0.00
16/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	1183	1	1183	1	0.00
16/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	1103	1	1103	1	0.00

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16/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	1263	1	1263	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	6422	7	0.00
16/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6432	7	6432	7	0.00
16/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6442	7	6442	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	6637	7	0.00
16/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6647	7	6647	7	0.00
16/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6627	7	6627	7	0.00
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	6890	8	0.00
16/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6880	8	6880	8	0.00
16/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6900	8	6900	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	233	0	0.00
16/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	213	0	213	0	0.00
16/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	223	0	223	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	9.3999	96.6103	8,238.00
16/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2214	2	2214	2	0.00

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16/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2275	2	2275	2	0.00
16/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2338	3	2338	3	0.00
16/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	576	1	576	1	0.00
16/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	551	1	551	1	0.00
16/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	603	1	603	1	0.00
16/01/2017	2040 On 04-May-17			Bond Future	9.44	98.4656	9.4444	98.4656	0.00
16/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3991	4	3991	4	0.00
16/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	4041	4	4041	4	0.00
16/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	4092	4	4092	4	0.00
16/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2398	2	2398	2	0.00
16/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2362	2	2362	2	0.00
16/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2435	2	2435	2	0.00
16/01/2017	2040 On 03-August-17			Bond Future	9.48	95.9059	9.4848	95.9059	0.00
16/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4926	5	4926	5	0.00
16/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	5019	5	5019	5	0.00
16/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4972	5	4972	5	0.00
16/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3782	4	3782	4	0.00
16/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3823	4	3823	4	0.00
16/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3742	4	3742	4	0.00
16/01/2017	2040 On 02-November-17			Bond Future	9.51	97.8687	9.5143	97.8687	0.00
16/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	1273	1	1273	1	0.00
16/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	1359	2	1359	2	0.00
16/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	1186	1	1186	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	9.4095	93.9713	20,374.00
16/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3477	4	3477	4	0.00
16/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3404	4	3404	4	0.00
16/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3551	4	3551	4	0.00
16/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	256	0	256	0	0.00
16/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	243	0	243	0	0.00
16/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	269	0	269	0	0.00
16/01/2017	2044 On 04-May-17			Bond Future	9.45	95.7758	9.4523	95.7758	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 04-May-17	9.67	Call	Bond Future	4279	4	4279	4	0.00
16/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4330	5	4330	5	0.00
16/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4227	4	4227	4	0.00
16/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2291	2	2291	2	0.00
16/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2327	2	2327	2	0.00
16/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2364	2	2364	2	0.00
16/01/2017	2044 On 03-August-17			Bond Future	9.49	93.2882	9.4911	93.2882	0.00
16/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	5035	5	5035	5	0.00
16/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	5129	5	5129	5	0.00
16/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	5082	5	5082	5	0.00
16/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3881	4	3881	4	0.00
16/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3839	4	3839	4	0.00
16/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3799	4	3799	4	0.00
16/01/2017	2044 On 02-November-17			Bond Future	9.52	95.1974	9.5194	95.1974	0.00
16/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	1250	1	1250	1	0.00
16/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	1425	2	1425	2	0.00
16/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	1337	2	1337	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	5510	6	0.00
16/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5500	6	5500	6	0.00
16/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5520	6	5520	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	5695	6	0.00
16/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5705	6	5705	6	0.00
16/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5685	6	5685	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	5927	6	0.00
16/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5907	6	5907	6	0.00
16/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5917	6	5917	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	141	0	0.00
16/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	121	0	121	0	0.00
16/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	131	0	131	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
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	5715	7	0.00
16/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5705	7	5705	7	0.00
16/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5725	7	5725	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	5904	7	0.00
16/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5914	7	5914	7	0.00
16/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5894	7	5894	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	6136	7	0.00
16/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6156	7	6156	7	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 03-August-17	149.23	Put	Bond Future	6146	7	6146	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	1368	0	0.00
16/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1348	0	1348	0	0.00
16/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1358	0	1358	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
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

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	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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
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	7242	7	0.00
16/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7252	7	7252	7	0.00
16/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7262	7	7262	7	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 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	9264	9	0.00
16/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9274	9	9274	9	0.00
16/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9284	9	9284	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	3986	4	0.00
16/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3976	4	3976	4	0.00
16/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3996	4	3996	4	0.00
16/01/2017	EL28 On 02-November-17			Bond Future	133.87	133.8769	133.8737	133.8769	0.00
16/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	4	0	4	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	16	0	0.00
16/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6	0	6	0	0.00
16/01/2017	ES33 On 02-February-17			Bond Future	10.30	81.0150	10.3023	81.0150	9,466.00
16/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1975	2	1975	2	0.00
16/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1912	2	1912	2	0.00
16/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1849	2	1849	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	10.3766	78.7773	0.00
16/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1108	1	1108	1	0.00
16/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1171	1	1171	1	0.00
16/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1045	1	1045	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

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 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	10.4451	80.3361	0.00
16/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	665	1	665	1	0.00
16/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	539	1	539	1	0.00
16/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	602	1	602	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	10.5104	78.1853	0.00
16/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	935	1	935	1	0.00
16/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1058	1	1058	1	0.00
16/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	997	1	997	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
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	10.4312	85.4845	8,777.00
16/01/2017	ES42 On 04-May-17			Bond Future	10.50	82.8633	10.5050	82.8633	0.00
16/01/2017	ES42 On 03-August-17			Bond Future	10.57	84.5033	10.5722	84.5033	0.00
16/01/2017	ES42 On 02-November-17			Bond Future	10.64	81.9698	10.6353	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	115840	12	0.00
16/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	115640	12	115640	12	0.00
16/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	115740	12	115740	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	2931600	294	0.00
16/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2931700	294	2931700	294	0.00
16/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2931800	294	2931800	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

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 03-August-17	561.11	Call	GOVI	52190	6	52190	6	0.00
16/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	52290	6	52290	6	0.00
16/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	52390	6	52390	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	54640	6	0.00
16/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	54540	6	54540	6	0.00
16/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	54440	6	54440	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
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

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	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
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	8.6830	0.1077	0.00
16/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
16/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
16/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
16/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
16/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
16/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
16/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
16/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
16/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
16/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
16/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
16/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
16/01/2017	R023 On 02-February-17			Bond Future	8.35	100.6809	8.3543	100.6809	18,877.00
16/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2320	2	2320	2	0.00
16/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2278	2	2278	2	0.00
16/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2235	2	2235	2	0.00
16/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	31	0	31	0	0.00
16/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	29	0	29	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 02-February-17	8.84	Put	Bond Future	33	0	33	0	0.00
16/01/2017	R023 On 04-May-17			Bond Future	8.38	98.6820	8.3835	98.6820	0.00
16/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1872	2	1872	2	0.00
16/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1926	2	1926	2	0.00
16/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1899	2	1899	2	0.00
16/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	959	1	959	1	0.00
16/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	925	1	925	1	0.00
16/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	942	1	942	1	0.00
16/01/2017	R023 On 03-August-17			Bond Future	8.40	100.6346	8.4010	100.6346	0.00
16/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2237	2	2237	2	0.00
16/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2286	2	2286	2	0.00
16/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2261	2	2261	2	0.00
16/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1471	1	1471	1	0.00
16/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1454	1	1454	1	0.00
16/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1436	1	1436	1	0.00
16/01/2017	R023 On 02-November-17			Bond Future	8.41	98.7596	8.4095	98.7596	0.00
16/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	621	1	621	1	0.00
16/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	662	1	662	1	0.00
16/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	703	1	703	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	9.3309	100.1750	7,756.00
16/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1485	2	1485	2	0.00
16/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1567	2	1567	2	0.00
16/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1403	2	1403	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	9.3739	97.5956	0.00
16/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1283	1	1283	1	0.00
16/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1446	2	1446	2	0.00
16/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1365	2	1365	2	0.00
16/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	9.4112	99.5267	0.00
16/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	888	1	888	1	0.00
16/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	807	1	807	1	0.00
16/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	726	1	726	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	9.4445	97.0580	0.00
16/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1253	1	1253	1	0.00
16/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1333	2	1333	2	0.00
16/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1173	1	1173	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	8.6589	113.5542	113,433.00
16/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5743	6	5743	6	0.00
16/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1806	2	1806	2	0.00
16/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	5086	5	5086	5	0.00
16/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	203	0	203	0	500.00
16/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1412	2	1412	2	0.00
16/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2242	2	2242	2	0.00
16/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2652	3	2652	3	0.00
16/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	11	0	11	0	7,000.00
16/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	682	1	682	1	7,000.00
16/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1506	2	1506	2	0.00
16/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	290	0	290	0	750.00
16/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1459	2	1459	2	0.00
16/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1965	2	1965	2	0.00
16/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	744	1	744	1	500.00
16/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	3143	3	3143	3	0.00
16/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	9	0	9	0	750.00
16/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	491	1	491	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	R186 On 02-February-17	8.95	Put	Bond Future	210	0	210	0	2,546.00
16/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	138	0	138	0	500.00
16/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2270	2	2270	2	0.00
16/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1099	1	1099	1	0.00
16/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	4	0	4	0	13,500.00
16/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	328	0	328	0	500.00
16/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1019	1	1019	1	0.00
16/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	445	0	445	0	0.00
16/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	83	0	83	0	2,546.00
16/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4801	5	4801	5	0.00
16/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	279	0	279	0	750.00
16/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1923	2	1923	2	0.00
16/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	468	0	468	0	0.00
16/01/2017	R186 On 04-May-17			Bond Future	8.70	115.7346	8.6953	115.7346	0.00
16/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	3007	3	3007	3	0.00
16/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2925	3	2925	3	0.00
16/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2966	3	2966	3	0.00
16/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1588	2	1588	2	0.00
16/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1561	2	1561	2	0.00
16/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1534	2	1534	2	0.00
16/01/2017	R186 On 03-August-17			Bond Future	8.72	112.7199	8.7234	112.7199	0.00
16/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3673	4	3673	4	0.00
16/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3750	4	3750	4	0.00
16/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3711	4	3711	4	0.00
16/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2418	2	2418	2	0.00
16/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2389	2	2389	2	0.00
16/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2361	2	2361	2	0.00
16/01/2017	R186 On 02-November-17			Bond Future	8.74	115.0264	8.7404	115.0264	0.00
16/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	922	1	922	1	0.00
16/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	987	1	987	1	0.00
16/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	1053	1	1053	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
16/01/2017	R186 On 02-November-17	8.88	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	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	8104	8	0.00
16/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8114	8	8114	8	0.00
16/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8094	8	8094	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	8443	9	0.00
16/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8453	9	8453	9	0.00
16/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8433	9	8433	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	8865	9	0.00
16/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8875	9	8875	9	0.00
16/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8885	9	8885	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	149	0	0.00
16/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	159	0	159	0	0.00
16/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	169	0	169	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
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	9173	9	0.00
16/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9193	9	9193	9	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	Put	Bond Future	9183	9	9183	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	9492	9	0.00
16/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9502	9	9502	9	0.00
16/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9512	9	9512	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	9913	10	0.00
16/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9923	10	9923	10	0.00
16/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9903	10	9903	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	350	0	0.00
16/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	370	0	370	0	0.00
16/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	360	0	360	0	0.00
16/01/2017	R203 On 02-February-17			Bond Future	7.72	103.6045	7.7234	103.6045	27,216.00
16/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	48	0	48	0	0.00
16/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	53	0	53	0	0.00
16/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	50	0	50	0	0.00
16/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	58	0	58	0	0.00
16/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	55	0	0.00
16/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	61	0	61	0	0.00
16/01/2017	R203 On 04-May-17			Bond Future	7.57	101.4210	7.5734	101.4210	0.00
16/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	0	0.00
16/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
16/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	14	0	14	0	0.00
16/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	242	0	242	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	R203 On 04-May-17	6.91	Put	Bond Future	245	0	245	0	0.00
16/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	239	0	239	0	0.00
16/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
16/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
16/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
16/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
16/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
16/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
16/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
16/01/2017	R204 On 02-February-17			Bond Future	7.80	101.4039	7.7973	101.4039	30,150.00
16/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	827	1	827	1	0.00
16/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	860	1	860	1	0.00
16/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	843	1	843	1	0.00
16/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	4	0	4	0	0.00
16/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	3	0	3	0	0.00
16/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	4	0	4	0	0.00
16/01/2017	R204 On 04-May-17			Bond Future	7.80	103.3510	7.8049	103.3510	0.00
16/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	450	0	450	0	0.00
16/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	467	0	467	0	0.00
16/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	459	0	459	0	0.00
16/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	301	0	301	0	0.00
16/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	295	0	295	0	0.00
16/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	308	0	308	0	0.00
16/01/2017	R204 On 03-August-17			Bond Future	7.77	101.3543	7.7666	101.3543	0.00
16/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	452	0	452	0	0.00
16/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	459	0	459	0	0.00
16/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	465	0	465	0	0.00
16/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	473	0	473	0	0.00
16/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	467	0	467	0	0.00
16/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	461	0	461	0	0.00
16/01/2017	R204 On 02-November-17			Bond Future	7.64	103.4281	7.6398	103.4281	0.00
16/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	127	0	127	0	0.00
16/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	106	0	106	0	0.00
16/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	117	0	117	0	0.00

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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	7.9486	98.7063	74,783.00
16/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2411	2	2411	2	62.00
16/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3172	3	3172	3	0.00
16/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3221	3	3221	3	0.00
16/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3197	3	3197	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	7.9734	100.6016	0.00
16/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	918	1	918	1	0.00
16/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	948	1	948	1	0.00
16/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	933	1	933	1	0.00
16/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	387	0	387	0	0.00
16/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	371	0	371	0	0.00
16/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	379	0	379	0	0.00
16/01/2017	R207 On 03-August-17			Bond Future	7.97	98.9481	7.9740	98.9481	0.00
16/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1067	1	1067	1	51.00
16/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1357	1	1357	1	0.00
16/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1342	1	1342	1	0.00
16/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1372	1	1372	1	0.00
16/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	452	0	452	0	0.00
16/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	438	0	438	0	0.00
16/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	603	1	603	1	0.00
16/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	445	0	445	0	0.00
16/01/2017	R207 On 02-November-17			Bond Future	7.93	100.9727	7.9271	100.9727	0.00
16/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	201	0	201	0	0.00
16/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	240	0	240	0	0.00
16/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	221	0	221	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

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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	8.0523	97.9704	29,322.00
16/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1963	2	1963	2	0.00
16/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1995	2	1995	2	0.00
16/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1930	2	1930	2	0.00
16/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	6	0	6	0	0.00
16/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	7	0	7	0	0.00
16/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	7	0	7	0	0.00
16/01/2017	R208 On 04-May-17			Bond Future	8.07	96.4489	8.0732	96.4489	0.00
16/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1446	2	1446	2	0.00
16/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1489	2	1489	2	0.00
16/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1468	2	1468	2	0.00
16/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	503	0	503	0	0.00
16/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	492	0	492	0	0.00
16/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	482	0	482	0	0.00
16/01/2017	R208 On 03-August-17			Bond Future	8.08	98.3574	8.0769	98.3574	0.00
16/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1564	2	1564	2	0.00
16/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1600	2	1600	2	0.00
16/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1582	2	1582	2	0.00
16/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	868	1	868	1	0.00
16/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	879	1	879	1	0.00
16/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	891	1	891	1	0.00
16/01/2017	R208 On 02-November-17			Bond Future	8.06	96.9658	8.0592	96.9658	0.00
16/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	344	0	344	0	0.00
16/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	401	0	401	0	0.00
16/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	372	0	372	0	0.00
16/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
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	9.2843	75.4265	66,471.00
16/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	2117	2	2117	2	0.00
16/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	2012	2	2012	2	0.00
16/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	2064	2	2064	2	0.00
16/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	315	0	315	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	R209 On 02-February-17	9.54	Put	Bond Future	300	0	300	0	0.00
16/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	285	0	285	0	0.00
16/01/2017	R209 On 04-May-17			Bond Future	9.32	73.7241	9.3234	73.7241	0.00
16/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3549	4	3549	4	0.00
16/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1226	1	1226	1	1,130.00
16/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2857	3	2857	3	0.00
16/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2934	3	2934	3	0.00
16/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2895	3	2895	3	0.00
16/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2383	2	2383	2	0.00
16/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1459	1	1459	1	1,130.00
16/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4047	4	4047	4	0.00
16/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1914	2	1914	2	0.00
16/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2337	2	2337	2	1,130.00
16/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1884	2	1884	2	0.00
16/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1854	2	1854	2	0.00
16/01/2017	R209 On 03-August-17			Bond Future	9.36	75.1830	9.3570	75.1830	0.00
16/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3538	4	3538	4	0.00
16/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3502	4	3502	4	0.00
16/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3574	4	3574	4	0.00
16/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2967	3	2967	3	0.00
16/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2934	3	2934	3	0.00
16/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3000	3	3000	3	0.00
16/01/2017	R209 On 02-November-17			Bond Future	9.38	73.5696	9.3848	73.5696	0.00
16/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	1055	1	1055	1	0.00
16/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	920	1	920	1	0.00
16/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	987	1	987	1	0.00
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	5243	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	R210 On 02-February-17	190.84	Put	Bond Future	5223	5	5223	5	0.00
16/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5233	5	5233	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	5438	5	0.00
16/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5448	5	5448	5	0.00
16/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5458	5	5458	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	5716	6	0.00
16/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5726	6	5726	6	0.00
16/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5706	6	5706	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	16	0	0.00
16/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	6	0	6	0	0.00
16/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	26	0	26	0	0.00
16/01/2017	R212 On 02-February-17			Bond Future	145.69	145.6564	145.6913	145.6564	3,380.00
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	3589	4	0.00
16/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3599	4	3599	4	0.00
16/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3579	4	3579	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

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 04-May-17	152.24	Put	Bond Future	3743	4	3743	4	0.00
16/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3753	4	3753	4	0.00
16/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3733	4	3733	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	3934	4	0.00
16/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3944	4	3944	4	0.00
16/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3954	4	3954	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	59	0	0.00
16/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	49	0	49	0	0.00
16/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	69	0	69	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	9.1050	86.7152	50,655.00
16/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2233	2	2233	2	0.00
16/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2342	3	2342	3	0.00
16/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2287	2	2287	2	0.00
16/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	226	0	226	0	0.00
16/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	214	0	214	0	0.00
16/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	203	0	203	0	0.00
16/01/2017	R213 On 04-May-17			Bond Future	9.14	84.8288	9.1437	84.8288	0.00
16/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	3069	3	3069	3	0.00
16/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	3109	3	3109	3	0.00
16/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	3029	3	3029	3	0.00
16/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1607	2	1607	2	0.00
16/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1580	2	1580	2	0.00
16/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1634	2	1634	2	0.00
16/01/2017	R213 On 03-August-17			Bond Future	9.18	86.5073	9.1762	86.5073	0.00
16/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3673	4	3673	4	0.00
16/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3709	4	3709	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	R213 On 03-August-17	9.35	Call	Bond Future	3746	4	3746	4	0.00
16/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2611	3	2611	3	0.00
16/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2582	3	2582	3	0.00
16/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2641	3	2641	3	0.00
16/01/2017	R213 On 02-November-17			Bond Future	9.20	84.7239	9.2044	84.7239	0.00
16/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	1032	1	1032	1	0.00
16/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	900	1	900	1	0.00
16/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	966	1	966	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	9.3495	75.9162	36,737.00
16/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2533	3	2533	3	0.00
16/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2475	3	2475	3	0.00
16/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2591	3	2591	3	0.00
16/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	226	0	226	0	0.00
16/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	214	0	214	0	0.00
16/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	238	0	238	0	0.00
16/01/2017	R214 On 04-May-17			Bond Future	9.39	74.0760	9.3868	74.0760	0.00
16/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3237	3	3237	3	0.00
16/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	3154	3	3154	3	0.00
16/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3195	3	3195	3	0.00
16/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1902	2	1902	2	0.00
16/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1871	2	1871	2	0.00
16/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1842	2	1842	2	0.00
16/01/2017	R214 On 03-August-17			Bond Future	9.42	75.5417	9.4191	75.5417	0.00
16/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3772	4	3772	4	0.00
16/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3847	4	3847	4	0.00
16/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3809	4	3809	4	0.00
16/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3080	3	3080	3	0.00
16/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3046	3	3046	3	0.00
16/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3114	3	3114	3	0.00
16/01/2017	R214 On 02-November-17			Bond Future	9.45	73.7879	9.4478	73.7879	0.00
16/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	948	1	948	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	R214 On 02-November-17	9.60	Call	Bond Future	1089	1	1089	1	0.00
16/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	1019	1	1019	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	9.3998	97.5293	68,475.00
16/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3563	4	3563	4	0.00
16/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3714	4	3714	4	0.00
16/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3639	4	3639	4	0.00
16/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	252	0	252	0	0.00
16/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	265	0	265	0	0.00
16/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	239	0	239	0	0.00
16/01/2017	R248 On 04-May-17			Bond Future	9.44	94.9624	9.4385	94.9624	0.00
16/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4474	5	4474	5	0.00
16/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4420	5	4420	5	0.00
16/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4367	5	4367	5	0.00
16/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2383	2	2383	2	0.00
16/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2420	2	2420	2	0.00
16/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2346	2	2346	2	0.00
16/01/2017	R248 On 03-August-17			Bond Future	9.47	96.8415	9.4721	96.8415	0.00
16/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	5032	5	5032	5	0.00
16/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	5080	5	5080	5	0.00
16/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4984	5	4984	5	0.00
16/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4128	4	4128	4	0.00
16/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4085	4	4085	4	0.00
16/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4172	4	4172	4	0.00
16/01/2017	R248 On 02-November-17			Bond Future	9.50	94.3814	9.5021	94.3814	0.00
16/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	1260	1	1260	1	0.00
16/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	1350	2	1350	2	0.00
16/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	1440	2	1440	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