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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
20/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	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
20/01/2017	2025 On 02-February-17			Bond Future	126.64	126.6380	126.6393	126.6380	3,231.00
20/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3351	3	3351	3	0.00
20/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3361	3	3361	3	0.00
20/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3371	3	3371	3	0.00
20/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0741	129.0740	129.0741	0.00
20/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3496	3	3496	3	0.00
20/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3506	4	3506	4	0.00
20/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3486	3	3486	3	0.00
20/01/2017	2025 On 03-August-17			Bond Future	130.28	130.2835	130.2828	130.2835	0.00
20/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3677	4	3677	4	0.00
20/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3687	4	3687	4	0.00
20/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3697	4	3697	4	0.00
20/01/2017	2025 On 02-November-17			Bond Future	132.95	132.9486	132.9469	132.9486	0.00
20/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	23	0	23	0	0.00
20/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	33	0	33	0	0.00
20/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	13	0	13	0	0.00
20/01/2017	2030 On 02-February-17			Bond Future	9.14	91.5703	9.1420	91.5703	20,379.00
20/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1036	1	1036	1	0.00
20/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1175	1	1175	1	0.00
20/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1106	1	1106	1	0.00
20/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
20/01/2017	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
20/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 04-May-17			Bond Future	9.19	93.3263	9.1888	93.3263	4,357.00
20/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1044	1	1044	1	0.00
20/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	975	1	975	1	0.00
20/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	907	1	907	1	0.00
20/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 03-August-17			Bond Future	9.23	91.1609	9.2305	91.1609	0.00
20/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	679	1	679	1	0.00
20/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	747	1	747	1	0.00
20/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	815	1	815	1	0.00
20/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 02-November-17			Bond Future	9.26	93.0212	9.2596	93.0212	0.00
20/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	677	1	677	1	0.00
20/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	610	1	610	1	0.00
20/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	543	1	543	1	0.00
20/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2032 On 02-February-17			Bond Future	9.27	94.7293	9.2674	94.7293	17,208.00
20/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2062	2	2062	2	0.00
20/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2180	2	2180	2	0.00
20/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2121	2	2121	2	0.00
20/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	250	0	250	0	0.00
20/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	222	0	222	0	0.00
20/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	236	0	236	0	0.00
20/01/2017	2032 On 04-May-17			Bond Future	9.31	92.3870	9.3132	92.3870	1,873.00
20/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3053	3	3053	3	0.00
20/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3012	3	3012	3	0.00
20/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2970	3	2970	3	0.00
20/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1996	2	1996	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
20/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1964	2	1964	2	0.00
20/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2029	2	2029	2	0.00
20/01/2017	2032 On 03-August-17			Bond Future	9.35	94.2104	9.3525	94.2104	0.00
20/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3765	4	3765	4	0.00
20/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3726	4	3726	4	0.00
20/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3804	4	3804	4	0.00
20/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3087	3	3087	3	0.00
20/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3156	3	3156	3	0.00
20/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3122	3	3122	3	0.00
20/01/2017	2032 On 02-November-17			Bond Future	9.39	91.9726	9.3859	91.9726	0.00
20/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4504	5	4504	5	0.00
20/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4542	5	4542	5	0.00
20/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4580	5	4580	5	0.00
20/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3786	4	3786	4	0.00
20/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3820	4	3820	4	0.00
20/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3752	4	3752	4	0.00
20/01/2017	2033 On 02-February-17			Bond Future	106.39	106.3927	106.3937	106.3927	6,033.00
20/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3316	3	3316	3	0.00
20/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3326	3	3326	3	0.00
20/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3306	3	3306	3	0.00
20/01/2017	2033 On 04-May-17			Bond Future	107.40	107.3989	107.3987	107.3989	0.00
20/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	3441	3	3441	3	0.00
20/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3451	3	3451	3	0.00
20/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3431	3	3431	3	0.00
20/01/2017	2033 On 03-August-17			Bond Future	109.52	109.5246	109.5241	109.5246	0.00
20/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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20/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	3596	4	3596	4	0.00
20/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	3606	4	3606	4	0.00
20/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	3616	4	3616	4	0.00
20/01/2017	2033 On 02-November-17			Bond Future	110.67	110.6744	110.6729	110.6744	0.00
20/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	583	1	583	1	0.00
20/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	593	1	593	1	0.00
20/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	603	1	603	1	0.00
20/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2037 On 02-February-17			Bond Future	9.44	91.7580	9.4421	91.7580	39,917.00
20/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2136	2	2136	2	0.00
20/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2261	2	2261	2	0.00
20/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2198	2	2198	2	0.00
20/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	349	0	349	0	0.00
20/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	331	0	331	0	0.00
20/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	313	0	313	0	0.00
20/01/2017	2037 On 04-May-17			Bond Future	9.49	93.5175	9.4898	93.5175	26,189.00
20/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3263	3	3263	3	0.00
20/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3218	3	3218	3	0.00
20/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3308	3	3308	3	0.00
20/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2479	2	2479	2	0.00
20/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2407	2	2407	2	0.00
20/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2443	2	2443	2	0.00
20/01/2017	2037 On 03-August-17			Bond Future	9.53	91.1055	9.5333	91.1055	0.00
20/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4135	4	4135	4	0.00
20/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4093	4	4093	4	0.00
20/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4051	4	4051	4	0.00
20/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3833	4	3833	4	0.00
20/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3794	4	3794	4	0.00
20/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3755	4	3755	4	0.00
20/01/2017	2037 On 02-November-17			Bond Future	9.57	92.9648	9.5658	92.9648	0.00
20/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	5126	5	5126	5	0.00
20/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	5085	5	5085	5	0.00

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20/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	5167	5	5167	5	0.00
20/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4369	4	4369	4	0.00
20/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4331	4	4331	4	0.00
20/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4408	4	4408	4	0.00
20/01/2017	2038 On 02-February-17			Bond Future	130.85	130.8528	130.8539	130.8528	21,946.00
20/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6196	6	6196	6	0.00
20/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6206	6	6206	6	0.00
20/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6216	6	6216	6	0.00
20/01/2017	2038 On 04-May-17			Bond Future	133.37	133.3700	133.3698	133.3700	805.00
20/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6410	6	6410	6	0.00
20/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6420	6	6420	6	0.00
20/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6400	6	6400	6	0.00
20/01/2017	2038 On 03-August-17			Bond Future	134.50	134.4963	134.4954	134.4963	0.00
20/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6675	7	6675	7	0.00
20/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6665	7	6665	7	0.00
20/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6685	7	6685	7	0.00
20/01/2017	2038 On 02-November-17			Bond Future	137.25	137.2475	137.2458	137.2475	0.00
20/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	446	0	446	0	0.00
20/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	426	0	426	0	0.00
20/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	436	0	436	0	0.00
20/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2040 On 02-February-17			Bond Future	9.46	95.9119	9.4569	95.9119	8,238.00
20/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1728	2	1728	2	0.00

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20/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1786	2	1786	2	0.00
20/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1845	2	1845	2	0.00
20/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	602	1	602	1	0.00
20/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	574	1	574	1	0.00
20/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	632	1	632	1	0.00
20/01/2017	2040 On 04-May-17			Bond Future	9.50	97.7510	9.5035	97.7510	320.00
20/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3648	4	3648	4	0.00
20/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3697	4	3697	4	0.00
20/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3746	4	3746	4	0.00
20/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2582	3	2582	3	0.00
20/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2544	3	2544	3	0.00
20/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2621	3	2621	3	0.00
20/01/2017	2040 On 03-August-17			Bond Future	9.55	95.1722	9.5459	95.1722	0.00
20/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4609	5	4609	5	0.00
20/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4701	5	4701	5	0.00
20/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4655	5	4655	5	0.00
20/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4005	4	4005	4	0.00
20/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4047	4	4047	4	0.00
20/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3964	4	3964	4	0.00
20/01/2017	2040 On 02-November-17			Bond Future	9.58	97.1145	9.5777	97.1145	0.00
20/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5555	6	5555	6	0.00
20/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5600	6	5600	6	0.00
20/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	5511	6	5511	6	0.00
20/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4798	5	4798	5	0.00
20/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4840	5	4840	5	0.00
20/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4882	5	4882	5	0.00
20/01/2017	2044 On 02-February-17			Bond Future	9.46	93.2605	9.4617	93.2605	19,805.00
20/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2986	3	2986	3	0.00
20/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2913	3	2913	3	0.00
20/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3058	3	3058	3	0.00
20/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	242	0	242	0	0.00
20/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	228	0	228	0	0.00
20/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	256	0	256	0	0.00
20/01/2017	2044 On 04-May-17			Bond Future	9.51	95.0488	9.5063	95.0488	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
20/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3958	4	3958	4	0.00
20/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4009	4	4009	4	0.00
20/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3908	4	3908	4	0.00
20/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2460	2	2460	2	0.00
20/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2498	3	2498	3	0.00
20/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2535	3	2535	3	0.00
20/01/2017	2044 On 03-August-17			Bond Future	9.55	92.5419	9.5469	92.5419	0.00
20/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4749	5	4749	5	0.00
20/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4843	5	4843	5	0.00
20/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4796	5	4796	5	0.00
20/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4098	4	4098	4	0.00
20/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4056	4	4056	4	0.00
20/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4015	4	4015	4	0.00
20/01/2017	2044 On 02-November-17			Bond Future	9.58	94.4305	9.5773	94.4305	0.00
20/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5680	6	5680	6	0.00
20/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5770	6	5770	6	0.00
20/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5725	6	5725	6	0.00
20/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4906	5	4906	5	0.00
20/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4863	5	4863	5	0.00
20/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4948	5	4948	5	0.00
20/01/2017	2046 On 02-February-17			Bond Future	131.64	131.6364	131.6375	131.6364	18,568.00
20/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5502	6	5502	6	0.00
20/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5492	5	5492	5	0.00
20/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5512	6	5512	6	0.00
20/01/2017	2046 On 04-May-17			Bond Future	132.64	132.6387	132.6384	132.6387	1,450.00
20/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5692	6	5692	6	0.00
20/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5702	6	5702	6	0.00
20/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5682	6	5682	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2017	2046 On 03-August-17			Bond Future	135.26	135.2640	135.2634	135.2640	0.00
20/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5927	6	5927	6	0.00
20/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5907	6	5907	6	0.00
20/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5917	6	5917	6	0.00
20/01/2017	2046 On 02-November-17			Bond Future	136.42	136.4265	136.4248	136.4265	0.00
20/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	125	0	125	0	0.00
20/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	105	0	105	0	0.00
20/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	115	0	115	0	0.00
20/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-February-17			Bond Future	139.26	139.2619	139.2635	139.2619	25,127.00
20/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5707	6	5707	6	0.00
20/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5697	6	5697	6	0.00
20/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5717	6	5717	6	0.00
20/01/2017	2050 On 04-May-17			Bond Future	141.94	141.9410	141.9410	141.9410	0.00
20/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5899	6	5899	6	0.00
20/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5909	6	5909	6	0.00
20/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5889	6	5889	6	0.00
20/01/2017	2050 On 03-August-17			Bond Future	143.07	143.0714	143.0708	143.0714	0.00
20/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6149	6	6149	6	0.00
20/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6169	6	6169	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
20/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6159	6	6159	6	0.00
20/01/2017	2050 On 02-November-17			Bond Future	146.00	145.9983	145.9963	145.9983	0.00
20/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	1346	1	1346	1	0.00
20/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1326	1	1326	1	0.00
20/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1336	1	1336	1	0.00
20/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
20/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
20/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	AL37 On 02-February-17			Index Future	516.02	516.1210	516.0160	516.1210	7.00
20/01/2017	AL37 On 04-May-17			Index Future	525.91	526.0180	525.9050	526.0180	0.00
20/01/2017	AL37 On 03-August-17			Index Future	536.28	536.3980	536.2800	536.3980	0.00
20/01/2017	AL37 On 02-November-17			Index Future	547.22	547.3380	547.2150	547.3380	0.00
20/01/2017	AL7T On 02-February-17			Index Future	599.28	599.4060	599.2830	599.4060	2.00
20/01/2017	AL7T On 04-May-17			Index Future	610.77	610.9000	610.7680	610.9000	0.00
20/01/2017	AL7T On 03-August-17			Index Future	622.82	622.9540	622.8180	622.9540	0.00
20/01/2017	AL7T On 02-November-17			Index Future	635.52	635.6610	635.5170	635.6610	0.00
20/01/2017	ALBI On 02-February-17			Index Future	544.78	544.8920	544.7810	544.8920	526.00
20/01/2017	ALBI On 04-May-17			Index Future	555.22	555.3400	555.2210	555.3400	55.00
20/01/2017	ALBI On 03-August-17			Index Future	566.17	566.2990	566.1740	566.2990	0.00
20/01/2017	ALBI On 02-November-17			Index Future	577.72	577.8490	577.7190	577.8490	0.00
20/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	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
20/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2017	EL28 On 02-February-17			Bond Future	127.88	127.8761	127.8797	127.8761	0.00
20/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7220	7	7220	7	0.00
20/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7230	7	7230	7	0.00
20/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7240	7	7240	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
20/01/2017	EL28 On 04-May-17			Bond Future	128.65	128.6465	128.6487	128.6465	0.00
20/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9251	9	9251	9	0.00
20/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9261	9	9261	9	0.00
20/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9271	9	9271	9	0.00
20/01/2017	EL28 On 03-August-17			Bond Future	131.19	131.1929	131.1946	131.1929	0.00
20/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3975	4	3975	4	0.00
20/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3965	4	3965	4	0.00
20/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3985	4	3985	4	0.00
20/01/2017	EL28 On 02-November-17			Bond Future	132.11	132.1095	132.1103	132.1095	0.00
20/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1760	2	1760	2	0.00
20/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1780	2	1780	2	0.00
20/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1770	2	1770	2	0.00
20/01/2017	ES33 On 02-February-17			Bond Future	10.36	80.5249	10.3622	80.5249	9,466.00
20/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1585	2	1585	2	0.00
20/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1522	2	1522	2	0.00
20/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1459	1	1459	1	0.00
20/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 04-May-17			Bond Future	10.44	78.2757	10.4388	78.2757	0.00
20/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	708	1	708	1	0.00
20/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	771	1	771	1	0.00
20/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	644	1	644	1	0.00
20/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/01/2017	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
20/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 03-August-17			Bond Future	10.51	79.8205	10.5097	79.8205	0.00
20/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	255	0	255	0	0.00
20/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	129	0	129	0	0.00
20/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	192	0	192	0	0.00
20/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 02-November-17			Bond Future	10.58	77.6548	10.5777	77.6548	0.00
20/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	512	1	512	1	0.00
20/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	636	1	636	1	0.00
20/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	574	1	574	1	0.00
20/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
20/01/2017	ES42 On 02-February-17			Bond Future	10.49	84.9162	10.4864	84.9162	8,777.00
20/01/2017	ES42 On 04-May-17			Bond Future	10.56	82.2820	10.5623	82.2820	0.00
20/01/2017	ES42 On 03-August-17			Bond Future	10.63	83.9061	10.6317	83.9061	0.00
20/01/2017	ES42 On 02-November-17			Bond Future	10.70	81.3558	10.6972	81.3558	0.00
20/01/2017	GOVI On 02-February-17			GOVI	542.66	542.7700	542.6590	542.7700	490.00
20/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	93390	9	93390	9	0.00
20/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	93190	9	93190	9	0.00
20/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	93290	9	93290	9	0.00
20/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 04-May-17			GOVI	553.06	553.1780	553.0580	553.1780	0.00
20/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2908580	291	2908580	291	0.00
20/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2908680	291	2908680	291	0.00
20/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2908780	291	2908780	291	0.00
20/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 03-August-17			GOVI	563.97	564.0930	563.9700	564.0930	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
20/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	28600	3	28600	3	0.00
20/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	28700	3	28700	3	0.00
20/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	28800	3	28800	3	0.00
20/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 02-November-17			GOVI	575.47	575.5990	575.4690	575.5990	0.00
20/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	30290	3	30290	3	0.00
20/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	30190	3	30190	3	0.00
20/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	30090	3	30090	3	0.00
20/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2017	IGOV On 02-February-17			Index Future	247.14	247.1890	247.1380	247.1890	1,045.00
20/01/2017	IGOV On 04-May-17			Index Future	251.89	251.9440	251.8900	251.9440	65.00
20/01/2017	IGOV On 03-August-17			Index Future	256.87	256.9310	256.8740	256.9310	0.00
20/01/2017	IGOV On 02-November-17			Index Future	262.13	262.1860	262.1260	262.1860	0.00
20/01/2017	ILBI On 02-February-17			Index Future	666.14	666.2760	666.1390	666.2760	157.00
20/01/2017	ILBI On 04-May-17			Index Future	679.03	679.1690	679.0280	679.1690	0.00
20/01/2017	ILBI On 03-August-17			Index Future	692.40	692.5400	692.3960	692.5400	0.00
20/01/2017	ILBI On 02-November-17			Index Future	706.00	706.1430	705.9970	706.1430	0.00
20/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
20/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6150	99.6142	99.6150	0.00
20/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6407	99.6389	99.6407	0.00
20/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8928	99.8894	99.8928	0.00
20/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.92	99.9285	99.9176	99.9285	0.00
20/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9220	99.9189	99.9220	0.00
20/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.2123	99.2014	99.2123	0.00
20/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8712	98.8562	98.8712	0.00
20/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.91	98.9262	98.9100	98.9262	0.00
20/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.40	99.4200	99.4000	99.4200	0.00
20/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.89	99.9214	99.8947	99.9214	0.00
20/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.62	97.6685	97.6205	97.6685	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
20/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.93	96.9810	96.9342	96.9810	0.00
20/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.22	96.2597	96.2184	96.2597	0.00
20/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.48	96.5112	96.4784	96.5112	0.00
20/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.73	98.7522	98.7272	98.7522	50.00
20/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.93	98.9507	98.9294	98.9507	0.00
20/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.54	97.4388	97.5354	97.4388	0.00
20/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.61	94.5155	94.6122	94.5155	0.00
20/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.40	93.3083	93.4024	93.3083	0.00
20/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.54	95.4526	95.5435	95.4526	0.00
20/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.27	99.1789	99.2675	99.1789	0.00
20/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.88	97.7897	97.8779	97.7897	0.00
20/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
20/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6300	7.3800	92.6300	1,000.00
20/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
20/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
20/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	0.00
20/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	0.00
20/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
20/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.43	92.5800	7.4300	92.5800	0.00
20/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.44	92.5700	7.4400	92.5700	0.00
20/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.45	92.5600	7.4500	92.5600	0.00
20/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5500	7.4900	92.5500	0.00
20/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.51	92.5300	7.5100	92.5300	0.00
20/01/2017	R023 On 02-February-17			Bond Future	8.38	100.4614	8.3817	100.4614	16,542.00
20/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2183	2	2183	2	0.00
20/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2140	2	2140	2	0.00
20/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2097	2	2097	2	0.00
20/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	20	0	20	0	0.00
20/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	18	0	18	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
20/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	21	0	21	0	0.00
20/01/2017	R023 On 04-May-17			Bond Future	8.41	98.4558	8.4130	98.4558	2,245.00
20/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1758	2	1758	2	0.00
20/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1811	2	1811	2	0.00
20/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1785	2	1785	2	0.00
20/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	976	1	976	1	0.00
20/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	942	1	942	1	0.00
20/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	959	1	959	1	0.00
20/01/2017	R023 On 03-August-17			Bond Future	8.43	100.3987	8.4327	100.3987	0.00
20/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2128	2	2128	2	0.00
20/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2177	2	2177	2	0.00
20/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2153	2	2153	2	0.00
20/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1499	2	1499	2	0.00
20/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1481	1	1481	1	0.00
20/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1463	1	1463	1	0.00
20/01/2017	R023 On 02-November-17			Bond Future	8.44	98.5134	8.4443	98.5134	0.00
20/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2357	2	2357	2	0.00
20/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2379	2	2379	2	0.00
20/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2402	2	2402	2	0.00
20/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1861	2	1861	2	0.00
20/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1843	2	1843	2	0.00
20/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1880	2	1880	2	0.00
20/01/2017	R035 On 02-February-17			Bond Future	9.39	99.4871	9.3878	99.4871	7,756.00
20/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1010	1	1010	1	0.00
20/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1092	1	1092	1	0.00
20/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	928	1	928	1	0.00
20/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 04-May-17			Bond Future	9.43	96.8920	9.4328	96.8920	3,274.00
20/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	796	1	796	1	0.00
20/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	958	1	958	1	0.00
20/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	877	1	877	1	0.00
20/01/2017	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
20/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 03-August-17			Bond Future	9.47	98.8042	9.4722	98.8042	0.00
20/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	388	0	388	0	0.00
20/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	307	0	307	0	0.00
20/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	226	0	226	0	0.00
20/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 02-November-17			Bond Future	9.51	96.3153	9.5081	96.3153	0.00
20/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	738	1	738	1	0.00
20/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	818	1	818	1	0.00
20/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	658	1	658	1	0.00
20/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R186 On 02-February-17			Bond Future	8.72	113.0046	8.7165	113.0046	109,586.00
20/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5335	5	5335	5	0.00
20/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1416	1	1416	1	0.00
20/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4677	5	4677	5	0.00
20/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	86	0	86	0	500.00
20/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1046	1	1046	1	0.00
20/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1838	2	1838	2	0.00
20/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2241	2	2241	2	0.00
20/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	2	0	2	0	7,000.00
20/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	418	0	418	0	7,000.00
20/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1133	1	1133	1	0.00
20/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	138	0	138	0	750.00
20/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1089	1	1089	1	0.00
20/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1569	2	1569	2	0.00
20/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	467	0	467	0	500.00
20/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2729	3	2729	3	0.00
20/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	5	0	5	0	750.00
20/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	531	1	531	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
20/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	212	0	212	0	2,546.00
20/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	133	0	133	0	500.00
20/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2560	3	2560	3	0.00
20/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1241	1	1241	1	0.00
20/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	2	0	2	0	13,500.00
20/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	344	0	344	0	500.00
20/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1148	1	1148	1	0.00
20/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	478	1	478	1	0.00
20/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	74	0	74	0	2,546.00
20/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5198	5	5198	5	0.00
20/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	288	0	288	0	750.00
20/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2178	2	2178	2	0.00
20/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	504	1	504	1	0.00
20/01/2017	R186 On 04-May-17			Bond Future	8.76	115.1715	8.7557	115.1715	4,599.00
20/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2712	3	2712	3	0.00
20/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	3000	3	3000	3	0.00
20/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2834	3	2834	3	0.00
20/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2633	3	2633	3	0.00
20/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1205	1	1205	1	500.00
20/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2672	3	2672	3	0.00
20/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1469	1	1469	1	0.00
20/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1574	2	1574	2	500.00
20/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1713	2	1713	2	0.00
20/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3408	3	3408	3	0.00
20/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1685	2	1685	2	0.00
20/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1657	2	1657	2	0.00
20/01/2017	R186 On 03-August-17			Bond Future	8.79	112.1398	8.7868	112.1398	0.00
20/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3390	3	3390	3	0.00
20/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3464	3	3464	3	0.00
20/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3427	3	3427	3	0.00
20/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2563	3	2563	3	0.00
20/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2533	3	2533	3	0.00
20/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2504	3	2504	3	0.00
20/01/2017	R186 On 02-November-17			Bond Future	8.81	114.4281	8.8073	114.4281	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
20/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3754	4	3754	4	0.00
20/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3789	4	3789	4	0.00
20/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3824	4	3824	4	0.00
20/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3245	3	3245	3	0.00
20/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3214	3	3214	3	0.00
20/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3276	3	3276	3	0.00
20/01/2017	R197 On 02-February-17			Bond Future	294.67	294.6636	294.6667	294.6636	1,226.00
20/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7913	8	7913	8	0.00
20/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7923	8	7923	8	0.00
20/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7903	8	7903	8	0.00
20/01/2017	R197 On 04-May-17			Bond Future	300.33	300.3321	300.3320	300.3321	0.00
20/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8258	8	8258	8	0.00
20/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8268	8	8268	8	0.00
20/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8248	8	8248	8	0.00
20/01/2017	R197 On 03-August-17			Bond Future	299.32	299.3221	299.3207	299.3221	0.00
20/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8729	9	8729	9	0.00
20/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8739	9	8739	9	0.00
20/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8749	9	8749	9	0.00
20/01/2017	R197 On 02-November-17			Bond Future	305.44	305.4456	305.4420	305.4456	0.00
20/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	272	0	272	0	0.00
20/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	282	0	282	0	0.00
20/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	292	0	292	0	0.00
20/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2017	R202 On 02-February-17			Bond Future	244.16	244.1560	244.1582	244.1560	34,602.00
20/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	7562	8	7562	8	0.00
20/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	7582	8	7582	8	0.00
20/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	7572	8	7572	8	0.00
20/01/2017	R202 On 04-May-17			Bond Future	248.85	248.8528	248.8525	248.8528	1,746.00
20/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	7858	8	7858	8	0.00
20/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	7868	8	7868	8	0.00
20/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	7878	8	7878	8	0.00
20/01/2017	R202 On 03-August-17			Bond Future	250.08	250.0844	250.0831	250.0844	0.00
20/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	8277	8	8277	8	0.00
20/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	8287	8	8287	8	0.00
20/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	8267	8	8267	8	0.00
20/01/2017	R202 On 02-November-17			Bond Future	255.20	255.2003	255.1971	255.2003	0.00
20/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	1307	1	1307	1	0.00
20/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	1297	1	1297	1	0.00
20/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	1287	1	1287	1	0.00
20/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R203 On 02-February-17			Bond Future	7.75	103.5788	7.7502	103.5788	26,296.00
20/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	34	0	34	0	0.00
20/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	39	0	39	0	0.00
20/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	37	0	37	0	0.00
20/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	60	0	60	0	0.00
20/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	57	0	57	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
20/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	63	0	63	0	0.00
20/01/2017	R203 On 04-May-17			Bond Future	7.63	101.3922	7.6278	101.3922	620.00
20/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	10	0	10	0	0.00
20/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	10	0	0.00
20/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	11	0	11	0	0.00
20/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	258	0	258	0	0.00
20/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	261	0	261	0	0.00
20/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	255	0	255	0	0.00
20/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
20/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	48	0	48	0	0.00
20/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
20/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
20/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	26	0	0.00
20/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	25	0	25	0	0.00
20/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	26	0	26	0	0.00
20/01/2017	R204 On 02-February-17			Bond Future	7.81	101.3717	7.8054	101.3717	30,149.00
20/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	811	1	811	1	0.00
20/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	844	1	844	1	0.00
20/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	827	1	827	1	0.00
20/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	2	0	2	0	0.00
20/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	2	0	2	0	0.00
20/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	2	0	2	0	0.00
20/01/2017	R204 On 04-May-17			Bond Future	7.82	103.3156	7.8165	103.3156	28.00
20/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	435	0	435	0	0.00
20/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	452	0	452	0	0.00
20/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	443	0	443	0	0.00
20/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	303	0	303	0	0.00
20/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	297	0	297	0	0.00
20/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	310	0	310	0	0.00
20/01/2017	R204 On 03-August-17			Bond Future	7.78	101.3129	7.7824	101.3129	0.00
20/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	432	0	432	0	0.00
20/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	438	0	438	0	0.00
20/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	445	0	445	0	0.00
20/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	473	0	473	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
20/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	467	0	467	0	0.00
20/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	461	0	461	0	0.00
20/01/2017	R204 On 02-November-17			Bond Future	7.66	103.3801	7.6643	103.3801	0.00
20/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	523	1	523	1	0.00
20/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	512	1	512	1	0.00
20/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	517	1	517	1	0.00
20/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	431	0	431	0	0.00
20/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	427	0	427	0	0.00
20/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	422	0	422	0	0.00
20/01/2017	R207 On 02-February-17			Bond Future	7.96	98.6215	7.9612	98.6215	74,371.00
20/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2378	2	2378	2	62.00
20/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3140	3	3140	3	0.00
20/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3189	3	3189	3	0.00
20/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3164	3	3164	3	0.00
20/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R207 On 04-May-17			Bond Future	7.99	100.5126	7.9887	100.5126	7,718.00
20/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	884	1	884	1	0.00
20/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	914	1	914	1	0.00
20/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	899	1	899	1	0.00
20/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	389	0	389	0	0.00
20/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	372	0	372	0	0.00
20/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	381	0	381	0	0.00
20/01/2017	R207 On 03-August-17			Bond Future	7.99	98.8523	7.9921	98.8523	0.00
20/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1035	1	1035	1	51.00
20/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1323	1	1323	1	0.00
20/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1309	1	1309	1	0.00
20/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1338	1	1338	1	0.00
20/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	457	0	457	0	0.00
20/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	444	0	444	0	0.00
20/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	611	1	611	1	0.00
20/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	450	0	450	0	0.00

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20/01/2017	R207 On 02-November-17			Bond Future	7.95	100.8693	7.9501	100.8693	0.00
20/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	979	1	979	1	0.00
20/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	1001	1	1001	1	0.00
20/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	990	1	990	1	0.00
20/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	815	1	815	1	0.00
20/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	806	1	806	1	0.00
20/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	823	1	823	1	0.00
20/01/2017	R208 On 02-February-17			Bond Future	8.10	97.7385	8.0956	97.7385	24,295.00
20/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1814	2	1814	2	0.00
20/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1846	2	1846	2	0.00
20/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1782	2	1782	2	0.00
20/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	3	0	3	0	0.00
20/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	4	0	4	0	0.00
20/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	4	0	4	0	0.00
20/01/2017	R208 On 04-May-17			Bond Future	8.12	96.2100	8.1206	96.2100	7,895.00
20/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1318	1	1318	1	0.00
20/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1360	1	1360	1	0.00
20/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1339	1	1339	1	0.00
20/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	526	1	526	1	0.00
20/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	515	1	515	1	0.00
20/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	504	1	504	1	0.00
20/01/2017	R208 On 03-August-17			Bond Future	8.13	98.1088	8.1288	98.1088	0.00
20/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1441	1	1441	1	0.00
20/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1476	1	1476	1	0.00
20/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1458	1	1458	1	0.00
20/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	900	1	900	1	0.00
20/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	913	1	913	1	0.00
20/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	925	1	925	1	0.00
20/01/2017	R208 On 02-November-17			Bond Future	8.12	96.7067	8.1172	96.7067	0.00
20/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1437	1	1437	1	0.00
20/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1468	1	1468	1	0.00
20/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1453	1	1453	1	0.00
20/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1246	1	1246	1	0.00
20/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1233	1	1233	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
20/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1259	1	1259	1	0.00
20/01/2017	R209 On 02-February-17			Bond Future	9.35	74.8479	9.3467	74.8479	66,215.00
20/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1686	2	1686	2	0.00
20/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1585	2	1585	2	0.00
20/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1635	2	1635	2	0.00
20/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	325	0	325	0	0.00
20/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	307	0	307	0	0.00
20/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	290	0	290	0	0.00
20/01/2017	R209 On 04-May-17			Bond Future	9.39	73.1325	9.3879	73.1325	0.00
20/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3200	3	3200	3	0.00
20/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1026	1	1026	1	1,130.00
20/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2539	3	2539	3	0.00
20/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2612	3	2612	3	0.00
20/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2575	3	2575	3	0.00
20/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2092	2	2092	2	0.00
20/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1557	2	1557	2	1,130.00
20/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4295	4	4295	4	0.00
20/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2044	2	2044	2	0.00
20/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2493	3	2493	3	1,130.00
20/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2012	2	2012	2	0.00
20/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1980	2	1980	2	0.00
20/01/2017	R209 On 03-August-17			Bond Future	9.42	74.5758	9.4235	74.5758	0.00
20/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3253	3	3253	3	0.00
20/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3219	3	3219	3	0.00
20/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3287	3	3287	3	0.00
20/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3140	3	3140	3	0.00
20/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3105	3	3105	3	0.00
20/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3174	3	3174	3	0.00
20/01/2017	R209 On 02-November-17			Bond Future	9.45	72.9459	9.4537	72.9459	0.00
20/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	4192	4	4192	4	0.00
20/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	4121	4	4121	4	0.00
20/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	4156	4	4156	4	0.00
20/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3608	4	3608	4	0.00
20/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3672	4	3672	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
20/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3640	4	3640	4	0.00
20/01/2017	R210 On 02-February-17			Bond Future	185.63	185.6260	185.6280	185.6260	1,765.00
20/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5232	5	5232	5	0.00
20/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5212	5	5212	5	0.00
20/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5222	5	5222	5	0.00
20/01/2017	R210 On 04-May-17			Bond Future	186.88	186.8778	186.8774	186.8778	0.00
20/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5433	5	5433	5	0.00
20/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5443	5	5443	5	0.00
20/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5453	5	5453	5	0.00
20/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5767	190.5756	190.5767	0.00
20/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5714	6	5714	6	0.00
20/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5724	6	5724	6	0.00
20/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5704	6	5704	6	0.00
20/01/2017	R210 On 02-November-17			Bond Future	192.04	192.0427	192.0405	192.0427	0.00
20/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	40	0	40	0	0.00
20/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	30	0	30	0	0.00
20/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	50	0	50	0	0.00
20/01/2017	R212 On 02-February-17			Bond Future	145.91	145.9040	145.9055	145.9040	3,380.00
20/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3375	3	3375	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
20/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3385	3	3385	3	0.00
20/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3365	3	3365	3	0.00
20/01/2017	R212 On 04-May-17			Bond Future	148.71	148.7109	148.7107	148.7109	0.00
20/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3529	4	3529	4	0.00
20/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3539	4	3539	4	0.00
20/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3519	4	3519	4	0.00
20/01/2017	R212 On 03-August-17			Bond Future	149.60	149.6043	149.6035	149.6043	0.00
20/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3737	4	3737	4	0.00
20/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3747	4	3747	4	0.00
20/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3757	4	3757	4	0.00
20/01/2017	R212 On 02-November-17			Bond Future	152.66	152.6648	152.6628	152.6648	0.00
20/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	253	0	253	0	0.00
20/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	243	0	243	0	0.00
20/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	263	0	263	0	0.00
20/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
20/01/2017	R213 On 02-February-17			Bond Future	9.17	86.1465	9.1672	86.1465	50,654.00
20/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1810	2	1810	2	0.00
20/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1917	2	1917	2	0.00
20/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1863	2	1863	2	0.00
20/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	232	0	232	0	0.00
20/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	218	0	218	0	0.00
20/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	206	0	206	0	0.00
20/01/2017	R213 On 04-May-17			Bond Future	9.21	84.2469	9.2082	84.2469	0.00
20/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2761	3	2761	3	0.00
20/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2800	3	2800	3	0.00
20/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2722	3	2722	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
20/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1739	2	1739	2	0.00
20/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1711	2	1711	2	0.00
20/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1767	2	1767	2	0.00
20/01/2017	R213 On 03-August-17			Bond Future	9.24	85.9095	9.2430	85.9095	0.00
20/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3384	3	3384	3	0.00
20/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3419	3	3419	3	0.00
20/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3456	3	3456	3	0.00
20/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2772	3	2772	3	0.00
20/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2742	3	2742	3	0.00
20/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2802	3	2802	3	0.00
20/01/2017	R213 On 02-November-17			Bond Future	9.27	84.1093	9.2740	84.1093	0.00
20/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	4038	4	4038	4	0.00
20/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3967	4	3967	4	0.00
20/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	4003	4	4003	4	0.00
20/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3531	4	3531	4	0.00
20/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3500	4	3500	4	0.00
20/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3470	3	3470	3	0.00
20/01/2017	R214 On 02-February-17			Bond Future	9.41	75.3454	9.4068	75.3454	36,737.00
20/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2111	2	2111	2	0.00
20/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2054	2	2054	2	0.00
20/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2168	2	2168	2	0.00
20/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	225	0	225	0	0.00
20/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	212	0	212	0	0.00
20/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	238	0	238	0	0.00
20/01/2017	R214 On 04-May-17			Bond Future	9.45	73.4924	9.4460	73.4924	0.00
20/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2951	3	2951	3	0.00
20/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2871	3	2871	3	0.00
20/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2911	3	2911	3	0.00
20/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2050	2	2050	2	0.00
20/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2019	2	2019	2	0.00
20/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1988	2	1988	2	0.00
20/01/2017	R214 On 03-August-17			Bond Future	9.48	74.9428	9.4800	74.9428	0.00
20/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3511	4	3511	4	0.00
20/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3586	4	3586	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
20/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3548	4	3548	4	0.00
20/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3261	3	3261	3	0.00
20/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3227	3	3227	3	0.00
20/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3296	3	3296	3	0.00
20/01/2017	R214 On 02-November-17			Bond Future	9.51	73.1726	9.5109	73.1726	0.00
20/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	4392	4	4392	4	0.00
20/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4467	4	4467	4	0.00
20/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	4430	4	4430	4	0.00
20/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3900	4	3900	4	0.00
20/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3832	4	3832	4	0.00
20/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3866	4	3866	4	0.00
20/01/2017	R248 On 02-February-17			Bond Future	9.46	96.8001	9.4570	96.8001	61,543.00
20/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3021	3	3021	3	0.00
20/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3169	3	3169	3	0.00
20/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3095	3	3095	3	0.00
20/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	246	0	246	0	0.00
20/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	260	0	260	0	0.00
20/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	232	0	232	0	0.00
20/01/2017	R248 On 04-May-17			Bond Future	9.50	94.2169	9.4975	94.2169	0.00
20/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4118	4	4118	4	0.00
20/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4066	4	4066	4	0.00
20/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4014	4	4014	4	0.00
20/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2579	3	2579	3	0.00
20/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2618	3	2618	3	0.00
20/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2541	3	2541	3	0.00
20/01/2017	R248 On 03-August-17			Bond Future	9.53	96.0763	9.5330	96.0763	0.00
20/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4723	5	4723	5	0.00
20/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4771	5	4771	5	0.00
20/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4676	5	4676	5	0.00
20/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4384	4	4384	4	0.00
20/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4340	4	4340	4	0.00
20/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4428	4	4428	4	0.00
20/01/2017	R248 On 02-November-17			Bond Future	9.57	93.5953	9.5653	93.5953	0.00
20/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5817	6	5817	6	0.00

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20/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	5863	6	5863	6	0.00
20/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	5909	6	5909	6	0.00
20/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5138	5	5138	5	0.00
20/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5094	5	5094	5	0.00
20/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5050	5	5050	5	0.00