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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
24/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	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
24/01/2017	2025 On 02-February-17			Bond Future	127.16	126.6402	127.1553	126.6402	2,844.00
24/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2835	3	2835	3	0.00
24/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2845	3	2845	3	0.00
24/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2855	3	2855	3	0.00
24/01/2017	2025 On 04-May-17			Bond Future	129.60	129.0736	129.5984	129.0736	917.00
24/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2972	3	2972	3	0.00
24/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2982	4	2982	4	0.00
24/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2962	3	2962	3	0.00
24/01/2017	2025 On 03-August-17			Bond Future	130.81	130.2797	130.8146	130.2797	0.00
24/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3145	4	3145	4	0.00
24/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3155	4	3155	4	0.00
24/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3165	4	3165	4	0.00
24/01/2017	2025 On 02-November-17			Bond Future	133.48	132.9404	133.4836	132.9404	0.00
24/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	524	0	524	0	0.00
24/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	504	0	504	0	0.00
24/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	514	0	514	0	0.00
24/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 02-February-17			Bond Future	9.10	91.2236	9.1009	91.2236	17,938.00
24/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1327	1	1327	1	0.00
24/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1466	1	1466	1	0.00
24/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1397	1	1397	1	0.00
24/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
24/01/2017	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
24/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 04-May-17			Bond Future	9.15	92.9709	9.1464	92.9709	10,032.00
24/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1339	1	1339	1	0.00
24/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1271	1	1271	1	0.00
24/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	1202	1	1202	1	0.00
24/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 03-August-17			Bond Future	9.19	90.7962	9.1870	90.7962	0.00
24/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	979	0	979	0	0.00
24/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	1046	0	1046	0	0.00
24/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	1114	0	1114	0	0.00
24/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 02-November-17			Bond Future	9.22	92.6461	9.2152	92.6461	0.00
24/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	978	0	978	0	0.00
24/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	911	0	911	0	0.00
24/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	844	0	844	0	0.00
24/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2032 On 02-February-17			Bond Future	9.24	94.2828	9.2362	94.2828	17,026.00
24/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2167	2	2167	2	0.00
24/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2297	2	2297	2	0.00
24/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2232	2	2232	2	0.00
24/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	119	0	119	0	0.00
24/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	102	0	102	0	0.00
24/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	110	0	110	0	0.00
24/01/2017	2032 On 04-May-17			Bond Future	9.28	91.9299	9.2811	91.9299	7,327.00
24/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3148	3	3148	3	0.00
24/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3105	3	3105	3	0.00
24/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3063	3	3063	3	0.00
24/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1850	2	1850	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
24/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1819	2	1819	2	0.00
24/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	1881	2	1881	2	0.00
24/01/2017	2032 On 03-August-17			Bond Future	9.32	93.7419	9.3198	93.7419	0.00
24/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3864	3	3864	3	0.00
24/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3825	3	3825	3	0.00
24/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3904	4	3904	4	0.00
24/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	2944	3	2944	3	0.00
24/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3012	3	3012	3	0.00
24/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	2978	3	2978	3	0.00
24/01/2017	2032 On 02-November-17			Bond Future	9.35	91.4915	9.3527	91.4915	0.00
24/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4610	4	4610	4	0.00
24/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4648	4	4648	4	0.00
24/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4687	4	4687	4	0.00
24/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3649	4	3649	4	0.00
24/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3682	4	3682	4	0.00
24/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3615	4	3615	4	0.00
24/01/2017	2033 On 02-February-17			Bond Future	107.42	106.9779	107.4187	106.9779	6,033.00
24/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	2291	3	2291	3	0.00
24/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2301	3	2301	3	0.00
24/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	2281	3	2281	3	0.00
24/01/2017	2033 On 04-May-17			Bond Future	108.44	107.9930	108.4422	107.9930	0.00
24/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2398	3	2398	3	0.00
24/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2408	3	2408	3	0.00
24/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2388	3	2388	3	0.00
24/01/2017	2033 On 03-August-17			Bond Future	110.59	110.1279	110.5857	110.1279	0.00
24/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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24/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2534	3	2534	3	0.00
24/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2544	3	2544	3	0.00
24/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2554	3	2554	3	0.00
24/01/2017	2033 On 02-November-17			Bond Future	111.75	111.2862	111.7513	111.2862	0.00
24/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1661	1	1661	1	0.00
24/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1671	1	1671	1	0.00
24/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1681	1	1681	1	0.00
24/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2037 On 02-February-17			Bond Future	9.41	91.3498	9.4060	91.3498	29,506.00
24/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2262	2	2262	2	0.00
24/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2399	2	2399	2	0.00
24/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2330	2	2330	2	0.00
24/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	173	0	173	0	0.00
24/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	161	0	161	0	0.00
24/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	149	0	149	0	0.00
24/01/2017	2037 On 04-May-17			Bond Future	9.45	93.0994	9.4528	93.0994	36,893.00
24/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3383	3	3383	3	0.00
24/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3336	3	3336	3	0.00
24/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3429	3	3429	3	0.00
24/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2292	3	2292	3	0.00
24/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2222	3	2222	3	0.00
24/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2257	3	2257	3	0.00
24/01/2017	2037 On 03-August-17			Bond Future	9.50	90.6769	9.4954	90.6769	0.00
24/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4263	4	4263	4	0.00
24/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4220	4	4220	4	0.00
24/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4177	4	4177	4	0.00
24/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3649	4	3649	4	0.00
24/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3611	4	3611	4	0.00
24/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3573	4	3573	4	0.00
24/01/2017	2037 On 02-November-17			Bond Future	9.53	92.5244	9.5274	92.5244	0.00
24/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	5266	5	5266	5	0.00
24/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	5224	5	5224	5	0.00

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24/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	5309	5	5309	5	0.00
24/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4197	5	4197	5	0.00
24/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4160	5	4160	5	0.00
24/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4235	5	4235	5	0.00
24/01/2017	2038 On 02-February-17			Bond Future	132.62	131.7345	132.6221	131.7345	20,691.00
24/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	4428	5	4428	5	0.00
24/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	4438	5	4438	5	0.00
24/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	4448	5	4448	5	0.00
24/01/2017	2038 On 04-May-17			Bond Future	135.17	134.2659	135.1703	134.2659	3,060.00
24/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4610	6	4610	6	0.00
24/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4620	6	4620	6	0.00
24/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4600	6	4600	6	0.00
24/01/2017	2038 On 03-August-17			Bond Future	136.33	135.4063	136.3285	135.4063	0.00
24/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4842	6	4842	6	0.00
24/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4832	6	4832	6	0.00
24/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4852	6	4852	6	0.00
24/01/2017	2038 On 02-November-17			Bond Future	139.11	138.1719	139.1100	138.1719	0.00
24/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2310	1	2310	1	0.00
24/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2290	1	2290	1	0.00
24/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2300	1	2300	1	0.00
24/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2040 On 02-February-17			Bond Future	9.43	95.4266	9.4259	95.4266	10,184.00
24/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1759	1	1759	1	0.00

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24/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1824	1	1824	1	0.00
24/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1890	1	1890	1	0.00
24/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	360	1	360	1	0.00
24/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	338	1	338	1	0.00
24/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	384	1	384	1	0.00
24/01/2017	2040 On 04-May-17			Bond Future	9.47	97.2543	9.4717	97.2543	5,160.00
24/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3752	3	3752	3	0.00
24/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3802	3	3802	3	0.00
24/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3853	3	3853	3	0.00
24/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2403	3	2403	3	0.00
24/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2367	3	2367	3	0.00
24/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2441	3	2441	3	0.00
24/01/2017	2040 On 03-August-17			Bond Future	9.51	94.6632	9.5134	94.6632	0.00
24/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4722	4	4722	4	0.00
24/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4816	4	4816	4	0.00
24/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4769	4	4769	4	0.00
24/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3832	4	3832	4	0.00
24/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3872	4	3872	4	0.00
24/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3792	4	3792	4	0.00
24/01/2017	2040 On 02-November-17			Bond Future	9.54	96.5920	9.5448	96.5920	0.00
24/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5679	5	5679	5	0.00
24/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5724	5	5724	5	0.00
24/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	5634	5	5634	5	0.00
24/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4633	5	4633	5	0.00
24/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4674	5	4674	5	0.00
24/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4716	5	4716	5	0.00
24/01/2017	2044 On 02-February-17			Bond Future	9.43	92.7675	9.4256	92.7675	19,783.00
24/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3176	2	3176	2	0.00
24/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3097	2	3097	2	0.00
24/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3255	3	3255	3	0.00
24/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	102	0	102	0	0.00
24/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	94	0	94	0	0.00
24/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	111	0	111	0	0.00
24/01/2017	2044 On 04-May-17			Bond Future	9.47	94.5443	9.4694	94.5443	4,057.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4098	4	4098	4	0.00
24/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4151	4	4151	4	0.00
24/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4046	4	4046	4	0.00
24/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2267	3	2267	3	0.00
24/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2302	3	2302	3	0.00
24/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2338	3	2338	3	0.00
24/01/2017	2044 On 03-August-17			Bond Future	9.51	92.0250	9.5092	92.0250	0.00
24/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4891	4	4891	4	0.00
24/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4988	5	4988	5	0.00
24/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4939	4	4939	4	0.00
24/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	3900	4	3900	4	0.00
24/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3860	4	3860	4	0.00
24/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3820	4	3820	4	0.00
24/01/2017	2044 On 02-November-17			Bond Future	9.54	93.9000	9.5390	93.9000	0.00
24/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5833	5	5833	5	0.00
24/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5925	5	5925	5	0.00
24/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5879	5	5879	5	0.00
24/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4717	5	4717	5	0.00
24/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4675	5	4675	5	0.00
24/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4759	5	4759	5	0.00
24/01/2017	2046 On 02-February-17			Bond Future	133.86	133.8601	133.8612	133.8601	18,568.00
24/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3279	3	3279	3	0.00
24/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3269	3	3269	3	0.00
24/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3289	3	3289	3	0.00
24/01/2017	2046 On 04-May-17			Bond Future	134.90	134.9024	134.9030	134.9024	1,450.00
24/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3427	3	3427	3	0.00
24/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3437	3	3437	3	0.00
24/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3417	3	3417	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
24/01/2017	2046 On 03-August-17			Bond Future	137.57	137.5690	137.5698	137.5690	0.00
24/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3620	4	3620	4	0.00
24/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3600	4	3600	4	0.00
24/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3610	4	3610	4	0.00
24/01/2017	2046 On 02-November-17			Bond Future	138.77	138.7741	138.7721	138.7741	0.00
24/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2472	2	2472	2	0.00
24/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2452	2	2452	2	0.00
24/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2462	2	2462	2	0.00
24/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-February-17			Bond Future	142.22	142.2217	142.2227	142.2217	23,579.00
24/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2747	3	2747	3	0.00
24/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2737	3	2737	3	0.00
24/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2757	3	2757	3	0.00
24/01/2017	2050 On 04-May-17			Bond Future	144.96	144.9545	144.9555	144.9545	1,548.00
24/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2884	3	2884	3	0.00
24/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2894	3	2894	3	0.00
24/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2874	3	2874	3	0.00
24/01/2017	2050 On 03-August-17			Bond Future	146.14	146.1408	146.1418	146.1408	0.00
24/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3078	3	3078	3	0.00
24/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3098	3	3098	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3088	3	3088	3	0.00
24/01/2017	2050 On 02-November-17			Bond Future	149.12	149.1257	149.1233	149.1257	0.00
24/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4473	4	4473	4	0.00
24/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4453	4	4453	4	0.00
24/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4463	4	4463	4	0.00
24/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
24/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
24/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	AL37 On 02-February-17			Index Future	517.45	515.5280	517.4540	515.5280	7.00
24/01/2017	AL37 On 04-May-17			Index Future	527.36	525.3990	527.3610	525.3990	7.00
24/01/2017	AL37 On 03-August-17			Index Future	537.75	535.7520	537.7530	535.7520	0.00
24/01/2017	AL37 On 02-November-17			Index Future	548.69	546.6600	548.6910	546.6600	0.00
24/01/2017	AL7T On 02-February-17			Index Future	601.00	597.6160	601.0040	597.6160	2.00
24/01/2017	AL7T On 04-May-17			Index Future	612.51	609.0590	612.5100	609.0590	0.00
24/01/2017	AL7T On 03-August-17			Index Future	624.58	621.0610	624.5790	621.0610	0.00
24/01/2017	AL7T On 02-November-17			Index Future	637.28	633.7060	637.2840	633.7060	0.00
24/01/2017	ALBI On 02-February-17			Index Future	546.53	543.0130	546.5270	543.0130	464.00
24/01/2017	ALBI On 04-May-17			Index Future	556.99	553.4100	556.9910	553.4100	117.00
24/01/2017	ALBI On 03-August-17			Index Future	567.97	564.3150	567.9660	564.3150	0.00
24/01/2017	ALBI On 02-November-17			Index Future	579.52	575.8050	579.5190	575.8050	0.00
24/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	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
24/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2017	EL28 On 02-February-17			Bond Future	128.88	128.5016	128.8778	128.5016	0.00
24/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6222	7	6222	7	0.00
24/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6232	7	6232	7	0.00
24/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6242	7	6242	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
24/01/2017	EL28 On 04-May-17			Bond Future	129.66	129.2813	129.6645	129.2813	0.00
24/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8236	9	8236	9	0.00
24/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8246	9	8246	9	0.00
24/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8256	9	8256	9	0.00
24/01/2017	EL28 On 03-August-17			Bond Future	132.23	131.8370	132.2276	131.8370	0.00
24/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2942	3	2942	3	0.00
24/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2932	3	2932	3	0.00
24/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2952	3	2952	3	0.00
24/01/2017	EL28 On 02-November-17			Bond Future	133.16	132.7622	133.1582	132.7622	0.00
24/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	712	1	712	1	0.00
24/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	732	1	732	1	0.00
24/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	722	1	722	1	0.00
24/01/2017	ES33 On 02-February-17			Bond Future	10.32	80.2116	10.3202	80.2116	9,466.00
24/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1858	1	1858	1	0.00
24/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1795	1	1795	1	0.00
24/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1732	1	1732	1	0.00
24/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 04-May-17			Bond Future	10.40	77.9545	10.3956	77.9545	0.00
24/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	985	0	985	0	0.00
24/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1048	0	1048	0	0.00
24/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	922	0	922	0	0.00
24/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/01/2017	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
24/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 03-August-17			Bond Future	10.47	79.4911	10.4653	79.4911	0.00
24/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	536	0	536	0	0.00
24/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	410	0	410	0	0.00
24/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	473	0	473	0	0.00
24/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 02-November-17			Bond Future	10.53	77.3161	10.5325	77.3161	0.00
24/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	795	0	795	0	0.00
24/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	919	0	919	0	0.00
24/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	857	0	857	0	0.00
24/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
24/01/2017	ES42 On 02-February-17			Bond Future	10.45	84.5170	10.4496	84.5170	8,777.00
24/01/2017	ES42 On 04-May-17			Bond Future	10.52	81.8733	10.5244	81.8733	0.00
24/01/2017	ES42 On 03-August-17			Bond Future	10.59	83.4872	10.5928	83.4872	0.00
24/01/2017	ES42 On 02-November-17			Bond Future	10.66	80.9256	10.6577	80.9256	0.00
24/01/2017	GOVI On 02-February-17			GOVI	544.43	540.9200	544.4250	540.9200	392.00
24/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	111050	8	111050	8	0.00
24/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	110850	8	110850	8	0.00
24/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	110950	8	110950	8	0.00
24/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 04-May-17			GOVI	554.85	551.2770	554.8480	551.2770	100.00
24/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2926480	289	2926480	289	0.00
24/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2926580	289	2926580	289	0.00
24/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2926680	289	2926680	289	0.00
24/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 03-August-17			GOVI	565.78	562.1410	565.7810	562.1410	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
24/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	46710	1	46710	1	0.00
24/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	46810	1	46810	1	0.00
24/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	46910	1	46910	1	0.00
24/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 02-November-17			GOVI	577.29	573.5860	577.2890	573.5860	0.00
24/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	48490	1	48490	1	0.00
24/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	48390	1	48390	1	0.00
24/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	48290	1	48290	1	0.00
24/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2017	IGOV On 02-February-17			Index Future	249.22	248.6880	249.2150	248.6880	633.00
24/01/2017	IGOV On 04-May-17			Index Future	254.00	253.4650	254.0020	253.4650	477.00
24/01/2017	IGOV On 03-August-17			Index Future	259.02	258.4750	259.0220	258.4750	0.00
24/01/2017	IGOV On 02-November-17			Index Future	264.31	263.7520	264.3060	263.7520	0.00
24/01/2017	ILBI On 02-February-17			Index Future	670.62	669.2540	670.6220	669.2540	157.00
24/01/2017	ILBI On 04-May-17			Index Future	683.59	682.2000	683.5930	682.2000	0.00
24/01/2017	ILBI On 03-August-17			Index Future	697.05	695.6310	697.0520	695.6310	0.00
24/01/2017	ILBI On 02-November-17			Index Future	710.75	709.2980	710.7480	709.2980	0.00
24/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
24/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6161	99.6129	99.6161	0.00
24/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6414	99.6348	99.6414	0.00
24/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8945	99.8818	99.8945	0.00
24/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.9323	99.9125	99.9323	0.00
24/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9238	99.9114	99.9238	0.00
24/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.2158	99.1959	99.2158	0.00
24/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8745	98.8447	98.8745	0.00
24/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9303	98.8887	98.9303	0.00
24/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.37	99.4300	99.3700	99.4300	0.00
24/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.86	99.9323	99.8603	99.9323	0.00
24/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.51	97.7025	97.5081	97.7025	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
24/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.81	97.0231	96.8088	97.0231	0.00
24/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.07	96.3120	96.0749	96.3120	0.00
24/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.32	96.5761	96.3150	96.5761	0.00
24/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.55	98.8291	98.5505	98.8291	50.00
24/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.74	99.0357	98.7415	99.0357	0.00
24/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.26	97.7127	97.2627	97.7127	0.00
24/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.33	94.7967	94.3281	94.7967	0.00
24/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.11	93.5921	93.1103	93.5921	0.00
24/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.25	95.7362	95.2510	95.7362	0.00
24/01/2017	IS10 On 21-December-26			Interest Rate Swap	98.98	99.4615	98.9791	99.4615	0.00
24/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.58	98.0754	97.5800	98.0754	0.00
24/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
24/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
24/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
24/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
24/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
24/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
24/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
24/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
24/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
24/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
24/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
24/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
24/01/2017	R023 On 02-February-17			Bond Future	8.32	100.3271	8.3204	100.3271	15,470.00
24/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2450	2	2450	2	0.00
24/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2406	2	2406	2	0.00
24/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2361	2	2361	2	0.00
24/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	3	0	3	0	0.00
24/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	3	0	3	0	0.00
24/01/2017	R023 On 04-May-17			Bond Future	8.35	98.3167	8.3487	98.3167	11,937.00
24/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1910	2	1910	2	0.00
24/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1966	2	1966	2	0.00
24/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1938	2	1938	2	0.00
24/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	842	1	842	1	0.00
24/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	810	1	810	1	0.00
24/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	826	1	826	1	0.00
24/01/2017	R023 On 03-August-17			Bond Future	8.37	100.2544	8.3653	100.2544	0.00
24/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2277	2	2277	2	0.00
24/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2328	2	2328	2	0.00
24/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2303	2	2303	2	0.00
24/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1359	2	1359	2	0.00
24/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1341	2	1341	2	0.00
24/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1324	2	1324	2	0.00
24/01/2017	R023 On 02-November-17			Bond Future	8.37	98.3629	8.3741	98.3629	0.00
24/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2504	2	2504	2	0.00
24/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2528	2	2528	2	0.00
24/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2552	2	2552	2	0.00
24/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1719	2	1719	2	0.00
24/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1702	2	1702	2	0.00
24/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1736	2	1736	2	0.00
24/01/2017	R035 On 02-February-17			Bond Future	9.35	99.0798	9.3465	99.0798	5,206.00
24/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1355	1	1355	1	0.00
24/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1437	1	1437	1	0.00
24/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	1273	1	1273	1	0.00
24/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 04-May-17			Bond Future	9.39	96.4747	9.3904	96.4747	7,403.00
24/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	1146	0	1146	0	0.00
24/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1309	1	1309	1	0.00
24/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	1227	0	1227	0	0.00
24/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

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24/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 03-August-17			Bond Future	9.43	98.3762	9.4288	98.3762	0.00
24/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	744	0	744	0	0.00
24/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	663	0	663	0	0.00
24/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	581	0	581	0	0.00
24/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 02-November-17			Bond Future	9.46	95.8754	9.4639	95.8754	0.00
24/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	1096	0	1096	0	0.00
24/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	1176	0	1176	0	0.00
24/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	1016	0	1016	0	0.00
24/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R186 On 02-February-17			Bond Future	8.68	112.6583	8.6754	112.6583	97,529.00
24/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5623	5	5623	5	0.00
24/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1536	1	1536	1	0.00
24/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4962	4	4962	4	0.00
24/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	61	0	61	0	500.00
24/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1116	1	1116	1	0.00
24/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2006	1	2006	1	0.00
24/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2445	2	2445	2	0.00
24/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
24/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	401	0	401	0	7,000.00
24/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1216	1	1216	1	0.00
24/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	108	0	108	0	750.00
24/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1165	1	1165	1	0.00
24/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1707	1	1707	1	0.00
24/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	456	0	456	0	500.00
24/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2965	2	2965	2	0.00
24/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	1	0	1	0	750.00
24/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	311	1	311	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
24/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	90	0	90	0	2,546.00
24/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	47	0	47	0	500.00
24/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2245	3	2245	3	0.00
24/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	935	1	935	1	0.00
24/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
24/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	174	0	174	0	500.00
24/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	848	1	848	1	0.00
24/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	271	1	271	1	0.00
24/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	21	0	21	0	2,546.00
24/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	4907	6	4907	6	0.00
24/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	137	0	137	0	750.00
24/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	1858	2	1858	2	0.00
24/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	290	1	290	1	0.00
24/01/2017	R186 On 04-May-17			Bond Future	8.71	114.8161	8.7131	114.8161	19,006.00
24/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2848	2	2848	2	0.00
24/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	3146	3	3146	3	0.00
24/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2973	3	2973	3	0.00
24/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2765	2	2765	2	0.00
24/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1272	1	1272	1	500.00
24/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2806	2	2806	2	0.00
24/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1322	2	1322	2	0.00
24/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1420	2	1420	2	500.00
24/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1552	2	1552	2	0.00
24/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3181	4	3181	4	0.00
24/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1525	2	1525	2	0.00
24/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1498	2	1498	2	0.00
24/01/2017	R186 On 03-August-17			Bond Future	8.74	111.7746	8.7428	111.7746	0.00
24/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3527	3	3527	3	0.00
24/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3604	3	3604	3	0.00
24/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3566	3	3566	3	0.00
24/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2403	3	2403	3	0.00
24/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2375	3	2375	3	0.00
24/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2347	3	2347	3	0.00
24/01/2017	R186 On 02-November-17			Bond Future	8.76	114.0517	8.7623	114.0517	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
24/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3892	4	3892	4	0.00
24/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3927	4	3927	4	0.00
24/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3963	4	3963	4	0.00
24/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3085	3	3085	3	0.00
24/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3055	3	3055	3	0.00
24/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3115	3	3115	3	0.00
24/01/2017	R197 On 02-February-17			Bond Future	294.67	294.6690	294.6721	294.6690	1,226.00
24/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7908	8	7908	8	0.00
24/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7918	8	7918	8	0.00
24/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7898	8	7898	8	0.00
24/01/2017	R197 On 04-May-17			Bond Future	300.33	300.3313	300.3340	300.3313	0.00
24/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8256	8	8256	8	0.00
24/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8266	8	8266	8	0.00
24/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8246	8	8246	8	0.00
24/01/2017	R197 On 03-August-17			Bond Future	299.32	299.3137	299.3162	299.3137	0.00
24/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8734	9	8734	9	0.00
24/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8744	9	8744	9	0.00
24/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8754	9	8754	9	0.00
24/01/2017	R197 On 02-November-17			Bond Future	305.42	305.4271	305.4234	305.4271	0.00
24/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	253	0	253	0	0.00
24/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	263	0	263	0	0.00
24/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	273	0	273	0	0.00
24/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
24/01/2017	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
24/01/2017	R202 On 02-February-17			Bond Future	246.09	245.1230	246.0924	245.1230	34,141.00
24/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5628	7	5628	7	0.00
24/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5648	7	5648	7	0.00
24/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5638	7	5638	7	0.00
24/01/2017	R202 On 04-May-17			Bond Future	250.82	249.8333	250.8209	249.8333	2,171.00
24/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5889	7	5889	7	0.00
24/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5899	7	5899	7	0.00
24/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5909	7	5909	7	0.00
24/01/2017	R202 On 03-August-17			Bond Future	252.08	251.0779	252.0849	251.0779	0.00
24/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6275	7	6275	7	0.00
24/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6285	7	6285	7	0.00
24/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6265	7	6265	7	0.00
24/01/2017	R202 On 02-November-17			Bond Future	257.23	256.2057	257.2282	256.2057	0.00
24/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3338	2	3338	2	0.00
24/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3328	2	3328	2	0.00
24/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3318	2	3318	2	0.00
24/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R203 On 02-February-17			Bond Future	7.68	103.5858	7.6802	103.5858	7,550.00
24/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	45	0	45	0	0.00
24/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	52	0	52	0	0.00
24/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	49	0	49	0	0.00
24/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	31	0	31	0	0.00
24/01/2017	R203 On 02-February-17	7.72	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
24/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	34	0	34	0	0.00
24/01/2017	R203 On 04-May-17			Bond Future	7.51	101.3972	7.5131	101.3972	23,427.00
24/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	14	0	14	0	0.00
24/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
24/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
24/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	222	0	222	0	0.00
24/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	225	0	225	0	0.00
24/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	219	0	219	0	0.00
24/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
24/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	48	0	48	0	0.00
24/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	49	0	49	0	0.00
24/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	49	0	0.00
24/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	25	0	25	0	0.00
24/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	25	0	25	0	0.00
24/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	26	0	26	0	0.00
24/01/2017	R204 On 02-February-17			Bond Future	7.74	101.3552	7.7388	101.3552	36,190.00
24/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	923	1	923	1	0.00
24/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	957	1	957	1	0.00
24/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	940	1	940	1	0.00
24/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R204 On 04-May-17			Bond Future	7.74	103.2965	7.7395	103.2965	15,231.00
24/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	495	0	495	0	0.00
24/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	513	0	513	0	0.00
24/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	504	0	504	0	0.00
24/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	249	0	249	0	0.00
24/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	243	0	243	0	0.00
24/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	254	0	254	0	0.00
24/01/2017	R204 On 03-August-17			Bond Future	7.69	101.2909	7.6923	101.2909	0.00
24/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	486	0	486	0	0.00
24/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	493	0	493	0	0.00
24/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	500	0	500	0	0.00
24/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	412	0	412	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
24/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	406	0	406	0	0.00
24/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	400	0	400	0	0.00
24/01/2017	R204 On 02-November-17			Bond Future	7.56	103.3543	7.5577	103.3543	0.00
24/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	583	1	583	1	0.00
24/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	570	0	570	0	0.00
24/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	577	1	577	1	0.00
24/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	377	0	377	0	0.00
24/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	373	0	373	0	0.00
24/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	369	0	369	0	0.00
24/01/2017	R207 On 02-February-17			Bond Future	7.88	98.5849	7.8846	98.5849	57,787.00
24/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2574	2	2574	2	62.00
24/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3335	3	3335	3	0.00
24/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3384	3	3384	3	0.00
24/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3360	3	3360	3	0.00
24/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R207 On 04-May-17			Bond Future	7.90	100.4731	7.9046	100.4731	35,271.00
24/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	1003	1	1003	1	0.00
24/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	1036	1	1036	1	0.00
24/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	1019	1	1019	1	0.00
24/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	310	0	310	0	0.00
24/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	296	0	296	0	0.00
24/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	303	0	303	0	0.00
24/01/2017	R207 On 03-August-17			Bond Future	7.90	98.8094	7.8995	98.8094	0.00
24/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1149	1	1149	1	51.00
24/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1453	1	1453	1	0.00
24/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1438	1	1438	1	0.00
24/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1468	1	1468	1	0.00
24/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	386	0	386	0	0.00
24/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	375	0	375	0	0.00
24/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	524	1	524	1	0.00
24/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	380	0	380	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
24/01/2017	R207 On 02-November-17			Bond Future	7.85	100.8223	7.8486	100.8223	0.00
24/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	1082	1	1082	1	0.00
24/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	1106	1	1106	1	0.00
24/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	1094	1	1094	1	0.00
24/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	719	1	719	1	0.00
24/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	712	1	712	1	0.00
24/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	727	1	727	1	0.00
24/01/2017	R208 On 02-February-17			Bond Future	8.03	97.6392	8.0343	97.6392	21,473.00
24/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	2017	2	2017	2	0.00
24/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	2050	2	2050	2	0.00
24/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1984	2	1984	2	0.00
24/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R208 On 04-May-17			Bond Future	8.06	96.1066	8.0552	96.1066	15,834.00
24/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1442	1	1442	1	0.00
24/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1486	1	1486	1	0.00
24/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1464	1	1464	1	0.00
24/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	441	1	441	1	0.00
24/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	431	1	431	1	0.00
24/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	421	1	421	1	0.00
24/01/2017	R208 On 03-August-17			Bond Future	8.06	98.0009	8.0590	98.0009	0.00
24/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1553	1	1553	1	0.00
24/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1591	1	1591	1	0.00
24/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1572	1	1572	1	0.00
24/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	804	1	804	1	0.00
24/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	815	1	815	1	0.00
24/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	827	1	827	1	0.00
24/01/2017	R208 On 02-November-17			Bond Future	8.04	96.5934	8.0432	96.5934	0.00
24/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1542	1	1542	1	0.00
24/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1574	1	1574	1	0.00
24/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1558	1	1558	1	0.00
24/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1140	1	1140	1	0.00
24/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1128	1	1128	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
24/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1153	1	1153	1	0.00
24/01/2017	R209 On 02-February-17			Bond Future	9.31	74.5064	9.3055	74.5064	45,075.00
24/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1822	1	1822	1	0.00
24/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1709	1	1709	1	0.00
24/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1765	1	1765	1	0.00
24/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	161	0	161	0	0.00
24/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	150	0	150	0	0.00
24/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	139	0	139	0	0.00
24/01/2017	R209 On 04-May-17			Bond Future	9.35	72.7828	9.3458	72.7828	22,200.00
24/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3344	3	3344	3	0.00
24/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1077	1	1077	1	1,130.00
24/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2658	2	2658	2	0.00
24/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2734	2	2734	2	0.00
24/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2696	2	2696	2	0.00
24/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2193	2	2193	2	0.00
24/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1409	2	1409	2	1,130.00
24/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4054	5	4054	5	0.00
24/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	1871	2	1871	2	0.00
24/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2302	3	2302	3	1,130.00
24/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	1841	2	1841	2	0.00
24/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1811	2	1811	2	0.00
24/01/2017	R209 On 03-August-17			Bond Future	9.38	74.2174	9.3804	74.2174	0.00
24/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3378	3	3378	3	0.00
24/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3343	3	3343	3	0.00
24/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3413	3	3413	3	0.00
24/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	2969	3	2969	3	0.00
24/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	2936	3	2936	3	0.00
24/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3002	3	3002	3	0.00
24/01/2017	R209 On 02-November-17			Bond Future	9.41	72.5778	9.4100	72.5778	0.00
24/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	4331	4	4331	4	0.00
24/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	4258	4	4258	4	0.00
24/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	4294	4	4294	4	0.00
24/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3449	4	3449	4	0.00
24/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3511	4	3511	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
24/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3480	4	3480	4	0.00
24/01/2017	R210 On 02-February-17			Bond Future	187.07	186.5256	187.0671	186.5256	585.00
24/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	3793	4	3793	4	0.00
24/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	3773	4	3773	4	0.00
24/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	3783	4	3783	4	0.00
24/01/2017	R210 On 04-May-17			Bond Future	188.34	187.7905	188.3421	187.7905	1,180.00
24/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	3968	5	3968	5	0.00
24/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	3978	5	3978	5	0.00
24/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	3988	5	3988	5	0.00
24/01/2017	R210 On 03-August-17			Bond Future	192.07	191.5026	192.0651	191.5026	0.00
24/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4225	5	4225	5	0.00
24/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4235	5	4235	5	0.00
24/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4215	5	4215	5	0.00
24/01/2017	R210 On 02-November-17			Bond Future	193.55	192.9813	193.5513	192.9813	0.00
24/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	1481	1	1481	1	0.00
24/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	1461	1	1461	1	0.00
24/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	1471	1	1471	1	0.00
24/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-February-17			Bond Future	146.25	146.2480	146.2492	146.2480	3,380.00
24/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3031	3	3031	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
24/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3041	3	3041	3	0.00
24/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3021	3	3021	3	0.00
24/01/2017	R212 On 04-May-17			Bond Future	149.06	149.0582	149.0592	149.0582	1,000.00
24/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3181	3	3181	3	0.00
24/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3191	3	3191	3	0.00
24/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3171	3	3171	3	0.00
24/01/2017	R212 On 03-August-17			Bond Future	149.96	149.9548	149.9557	149.9548	0.00
24/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3384	3	3384	3	0.00
24/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3394	3	3394	3	0.00
24/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3404	3	3404	3	0.00
24/01/2017	R212 On 02-November-17			Bond Future	153.02	153.0174	153.0154	153.0174	0.00
24/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	605	1	605	1	0.00
24/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	595	1	595	1	0.00
24/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	615	1	615	1	0.00
24/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
24/01/2017	R213 On 02-February-17			Bond Future	9.13	85.7756	9.1310	85.7756	31,814.00
24/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1934	1	1934	1	0.00
24/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2051	2	2051	2	0.00
24/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1992	1	1992	1	0.00
24/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	107	0	107	0	0.00
24/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	99	0	99	0	0.00
24/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	91	0	91	0	0.00
24/01/2017	R213 On 04-May-17			Bond Future	9.17	83.8670	9.1710	83.8670	19,971.00
24/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2869	3	2869	3	0.00
24/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2909	3	2909	3	0.00
24/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2830	2	2830	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
24/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1594	2	1594	2	0.00
24/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1568	2	1568	2	0.00
24/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1621	2	1621	2	0.00
24/01/2017	R213 On 03-August-17			Bond Future	9.20	85.5200	9.2049	85.5200	0.00
24/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3494	3	3494	3	0.00
24/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3531	3	3531	3	0.00
24/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3568	3	3568	3	0.00
24/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2627	3	2627	3	0.00
24/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2598	3	2598	3	0.00
24/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2657	3	2657	3	0.00
24/01/2017	R213 On 02-November-17			Bond Future	9.24	83.7090	9.2354	83.7090	0.00
24/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	4154	4	4154	4	0.00
24/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	4082	4	4082	4	0.00
24/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	4118	4	4118	4	0.00
24/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3388	4	3388	4	0.00
24/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3358	4	3358	4	0.00
24/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3328	4	3328	4	0.00
24/01/2017	R214 On 02-February-17			Bond Future	9.37	74.9505	9.3707	74.9505	22,737.00
24/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2251	2	2251	2	0.00
24/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2189	2	2189	2	0.00
24/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2314	2	2314	2	0.00
24/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	100	0	100	0	0.00
24/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	93	0	93	0	0.00
24/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	109	0	109	0	0.00
24/01/2017	R214 On 04-May-17			Bond Future	9.41	73.0883	9.4090	73.0883	17,519.00
24/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3063	3	3063	3	0.00
24/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2980	3	2980	3	0.00
24/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3021	3	3021	3	0.00
24/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	1890	2	1890	2	0.00
24/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	1860	2	1860	2	0.00
24/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1830	2	1830	2	0.00
24/01/2017	R214 On 03-August-17			Bond Future	9.44	74.5288	9.4423	74.5288	0.00
24/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3623	3	3623	3	0.00
24/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3700	3	3700	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3661	3	3661	3	0.00
24/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3101	3	3101	3	0.00
24/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3068	3	3068	3	0.00
24/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3135	3	3135	3	0.00
24/01/2017	R214 On 02-November-17			Bond Future	9.47	72.7477	9.4726	72.7477	0.00
24/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	4515	4	4515	4	0.00
24/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4591	4	4591	4	0.00
24/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	4553	4	4553	4	0.00
24/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3747	4	3747	4	0.00
24/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3682	4	3682	4	0.00
24/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3714	4	3714	4	0.00
24/01/2017	R248 On 02-February-17			Bond Future	9.42	96.2958	9.4208	96.2958	41,271.00
24/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3211	3	3211	3	0.00
24/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3372	3	3372	3	0.00
24/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3292	3	3292	3	0.00
24/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	103	0	103	0	0.00
24/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	112	0	112	0	0.00
24/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	95	0	95	0	0.00
24/01/2017	R248 On 04-May-17			Bond Future	9.46	93.7008	9.4605	93.7008	32,808.00
24/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4263	4	4263	4	0.00
24/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4209	4	4209	4	0.00
24/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4156	4	4156	4	0.00
24/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2379	3	2379	3	0.00
24/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2416	3	2416	3	0.00
24/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2342	3	2342	3	0.00
24/01/2017	R248 On 03-August-17			Bond Future	9.50	95.5476	9.4952	95.5476	0.00
24/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4866	4	4866	4	0.00
24/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4914	4	4914	4	0.00
24/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4817	4	4817	4	0.00
24/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4177	5	4177	5	0.00
24/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4134	5	4134	5	0.00
24/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4220	5	4220	5	0.00
24/01/2017	R248 On 02-November-17			Bond Future	9.53	93.0527	9.5269	93.0527	0.00
24/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5974	5	5974	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
24/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	6021	6	6021	6	0.00
24/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	6068	6	6068	6	0.00
24/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	4943	5	4943	5	0.00
24/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	4899	5	4899	5	0.00
24/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	4856	5	4856	5	0.00