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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/01/2017 TO: 19/01/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	2025 On 02-February-17			Bond Future	126.64	126.6367	126.6380	126.6367	3,231.00
19/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3352	3	3	3	0.00
19/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3362	3	3	3	0.00
19/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3372	3	3	3	0.00
19/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0731	129.0741	129.0731	0.00
19/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3496	3	3	3	0.00
19/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3506	4	4	4	0.00
19/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3486	3	3	3	0.00
19/01/2017	2025 On 03-August-17			Bond Future	130.28	130.2853	130.2835	130.2853	0.00
19/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3676	4	4	4	0.00
19/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3686	4	4	4	0.00
19/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3696	4	4	4	0.00
19/01/2017	2025 On 02-November-17			Bond Future	132.95	132.9513	132.9486	132.9513	0.00
19/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	21	0	0	0	0.00
19/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	31	0	0	0	0.00
19/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	11	0	0	0	0.00
19/01/2017	2030 On 02-February-17			Bond Future	9.14	91.9581	91.5703	91.9581	23,005.00
19/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1033	1	1	1	0.00
19/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1171	2	1	2	0.00
19/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1102	1	1	1	0.00
19/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 04-May-17			Bond Future	9.19	93.7217	93.3263	93.7217	0.00
19/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1041	1	1	1	0.00
19/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	973	1	1	1	0.00
19/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	904	1	1	1	0.00
19/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 03-August-17			Bond Future	9.23	91.5662	91.1609	91.5662	0.00
19/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	677	1	1	1	0.00
19/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	745	1	1	1	0.00
19/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	813	1	1	1	0.00
19/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 02-November-17			Bond Future	9.26	93.4355	93.0212	93.4355	0.00
19/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	675	1	1	1	0.00
19/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	608	1	1	1	0.00
19/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	541	1	1	1	0.00
19/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	2032 On 02-February-17			Bond Future	9.27	95.1452	94.7293	95.1452	19,081.00
19/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2082	2	2	2	0.00
19/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2199	3	2	3	0.00
19/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2140	3	2	3	0.00
19/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	275	0	0	0	0.00
19/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	245	0	0	0	0.00
19/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	260	0	0	0	0.00
19/01/2017	2032 On 04-May-17			Bond Future	9.31	92.8111	92.3870	92.8111	0.00
19/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3063	3	3	3	0.00
19/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3021	3	3	3	0.00
19/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2980	3	3	3	0.00
19/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2009	2	2	2	0.00
19/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1977	2	2	2	0.00
19/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2042	2	2	2	0.00
19/01/2017	2032 On 03-August-17			Bond Future	9.35	94.6449	94.2104	94.6449	0.00
19/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3772	4	4	4	0.00
19/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3734	4	4	4	0.00
19/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3811	4	4	4	0.00
19/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3097	3	3	3	0.00
19/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3167	3	3	3	0.00
19/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3132	3	3	3	0.00
19/01/2017	2032 On 02-November-17			Bond Future	9.39	92.4166	91.9726	92.4166	0.00
19/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4510	5	5	5	0.00
19/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4548	5	5	5	0.00
19/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4586	5	5	5	0.00
19/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3794	4	4	4	0.00
19/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3829	4	4	4	0.00
19/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3760	4	4	4	0.00
19/01/2017	2033 On 02-February-17			Bond Future	106.39	105.9561	106.3927	105.9561	6,033.00
19/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00

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19/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3317	4	3	4	0.00
19/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3327	4	3	4	0.00
19/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3307	4	3	4	0.00
19/01/2017	2033 On 04-May-17			Bond Future	107.40	106.9541	107.3989	106.9541	0.00
19/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	3441	4	3	4	0.00
19/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	3451	4	3	4	0.00
19/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	3431	4	3	4	0.00
19/01/2017	2033 On 03-August-17			Bond Future	109.52	109.0735	109.5246	109.0735	0.00
19/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	3595	4	4	4	0.00
19/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	3605	4	4	4	0.00
19/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	3615	4	4	4	0.00
19/01/2017	2033 On 02-November-17			Bond Future	110.67	110.2147	110.6744	110.2147	0.00
19/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	584	0	1	0	0.00
19/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	594	0	1	0	0.00
19/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	604	0	1	0	0.00
19/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2037 On 02-February-17			Bond Future	9.44	92.2578	91.7580	92.2578	47,873.00
19/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2162	3	2	3	0.00
19/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2285	3	2	3	0.00
19/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2223	3	2	3	0.00
19/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	380	0	0	0	0.00
19/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	360	0	0	0	0.00
19/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	342	0	0	0	0.00
19/01/2017	2037 On 04-May-17			Bond Future	9.49	94.0270	93.5175	94.0270	0.00
19/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3274	4	3	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
19/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3230	4	3	4	0.00
19/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3319	4	3	4	0.00
19/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2494	2	2	2	0.00
19/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2421	2	2	2	0.00
19/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2458	2	2	2	0.00
19/01/2017	2037 On 03-August-17			Bond Future	9.53	91.6272	91.1055	91.6272	0.00
19/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4143	4	4	4	0.00
19/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4101	4	4	4	0.00
19/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4059	4	4	4	0.00
19/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3845	4	4	4	0.00
19/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3806	4	4	4	0.00
19/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3767	4	4	4	0.00
19/01/2017	2037 On 02-November-17			Bond Future	9.57	93.4978	92.9648	93.4978	0.00
19/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	5133	5	5	5	0.00
19/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	5092	5	5	5	0.00
19/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	5174	5	5	5	0.00
19/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4378	4	4	4	0.00
19/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4340	4	4	4	0.00
19/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4417	4	4	4	0.00
19/01/2017	2038 On 02-February-17			Bond Future	130.85	130.6326	130.8528	130.6326	21,946.00
19/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6197	6	6	6	0.00
19/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6207	6	6	6	0.00
19/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6217	6	6	6	0.00
19/01/2017	2038 On 04-May-17			Bond Future	133.37	133.1459	133.3700	133.1459	805.00
19/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6410	7	6	7	0.00
19/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6420	7	6	7	0.00
19/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6400	7	6	7	0.00

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19/01/2017	2038 On 03-August-17			Bond Future	134.50	134.2707	134.4963	134.2707	0.00
19/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6674	7	7	7	0.00
19/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6664	7	7	7	0.00
19/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6684	7	7	7	0.00
19/01/2017	2038 On 02-November-17			Bond Future	137.25	137.0181	137.2475	137.0181	0.00
19/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	448	0	0	0	0.00
19/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	428	0	0	0	0.00
19/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	438	0	0	0	0.00
19/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2040 On 02-February-17			Bond Future	9.46	96.4514	95.9119	96.4514	8,238.00
19/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1763	2	2	2	0.00
19/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1821	2	2	2	0.00
19/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1879	2	2	2	0.00
19/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	641	1	1	1	0.00
19/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	612	0	1	0	0.00
19/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	672	1	1	1	0.00
19/01/2017	2040 On 04-May-17			Bond Future	9.50	98.3012	97.7510	98.3012	320.00
19/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3661	4	4	4	0.00
19/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3710	4	4	4	0.00
19/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3759	4	4	4	0.00
19/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2598	2	3	2	0.00
19/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2560	2	3	2	0.00
19/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2637	2	3	2	0.00
19/01/2017	2040 On 03-August-17			Bond Future	9.55	95.7353	95.1722	95.7353	0.00
19/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4618	5	5	5	0.00
19/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4710	5	5	5	0.00
19/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4664	5	5	5	0.00
19/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4018	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4059	4	4	4	0.00
19/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3977	4	4	4	0.00
19/01/2017	2040 On 02-November-17			Bond Future	9.58	97.6898	97.1145	97.6898	0.00
19/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	5563	6	6	6	0.00
19/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5608	6	6	6	0.00
19/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	5519	6	6	6	0.00
19/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4808	5	5	5	0.00
19/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4850	5	5	5	0.00
19/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4893	5	5	5	0.00
19/01/2017	2044 On 02-February-17			Bond Future	9.46	93.8089	93.2605	93.8089	19,805.00
19/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3008	3	3	3	0.00
19/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2937	3	3	3	0.00
19/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3081	4	3	4	0.00
19/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	269	0	0	0	0.00
19/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	255	0	0	0	0.00
19/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	285	0	0	0	0.00
19/01/2017	2044 On 04-May-17			Bond Future	9.51	95.6079	95.0488	95.6079	0.00
19/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3971	4	4	4	0.00
19/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4022	4	4	4	0.00
19/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3921	4	4	4	0.00
19/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2477	2	2	2	0.00
19/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2514	2	3	2	0.00
19/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2551	2	3	2	0.00
19/01/2017	2044 On 03-August-17			Bond Future	9.55	93.1141	92.5419	93.1141	0.00
19/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4758	5	5	5	0.00
19/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4852	5	5	5	0.00
19/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4805	5	5	5	0.00
19/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4110	4	4	4	0.00
19/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4069	4	4	4	0.00
19/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4027	4	4	4	0.00
19/01/2017	2044 On 02-November-17			Bond Future	9.58	95.0151	94.4305	95.0151	0.00
19/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5688	6	6	6	0.00
19/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5778	6	6	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
19/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5733	6	6	6	0.00
19/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4916	5	5	5	0.00
19/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4873	5	5	5	0.00
19/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4959	5	5	5	0.00
19/01/2017	2046 On 02-February-17			Bond Future	131.64	131.6351	131.6364	131.6351	18,568.00
19/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5504	6	6	6	0.00
19/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5494	5	5	5	0.00
19/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5514	6	6	6	0.00
19/01/2017	2046 On 04-May-17			Bond Future	132.64	132.6376	132.6387	132.6376	1,450.00
19/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5691	6	6	6	0.00
19/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5701	6	6	6	0.00
19/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5681	6	6	6	0.00
19/01/2017	2046 On 03-August-17			Bond Future	135.26	135.2659	135.2640	135.2659	0.00
19/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5926	6	6	6	0.00
19/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5906	6	6	6	0.00
19/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5916	6	6	6	0.00
19/01/2017	2046 On 02-November-17			Bond Future	136.43	136.4293	136.4265	136.4293	0.00
19/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	126	0	0	0	0.00
19/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	106	0	0	0	0.00
19/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	116	0	0	0	0.00
19/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	2050 On 02-February-17			Bond Future	139.26	139.2606	139.2619	139.2606	25,127.00
19/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5708	6	6	6	0.00
19/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5698	6	6	6	0.00
19/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5718	6	6	6	0.00
19/01/2017	2050 On 04-May-17			Bond Future	141.94	141.9397	141.9410	141.9397	0.00
19/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5899	6	6	6	0.00
19/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5909	6	6	6	0.00
19/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5889	6	6	6	0.00
19/01/2017	2050 On 03-August-17			Bond Future	143.07	143.0734	143.0714	143.0734	0.00
19/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6149	6	6	6	0.00
19/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6169	6	6	6	0.00
19/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6159	6	6	6	0.00
19/01/2017	2050 On 02-November-17			Bond Future	146.00	146.0010	145.9983	146.0010	0.00
19/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	1348	1	1	1	0.00
19/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	1328	1	1	1	0.00
19/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	1338	1	1	1	0.00
19/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
19/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
19/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	AL37 On 02-February-17			Index Future	516.12	516.9990	516.1210	516.9990	7.00
19/01/2017	AL37 On 04-May-17			Index Future	526.02	526.9130	526.0180	526.9130	0.00
19/01/2017	AL37 On 03-August-17			Index Future	536.40	537.3230	536.3980	537.3230	0.00
19/01/2017	AL37 On 02-November-17			Index Future	547.34	548.2860	547.3380	548.2860	0.00
19/01/2017	AL7T On 02-February-17			Index Future	599.41	601.2650	599.4060	601.2650	2.00
19/01/2017	AL7T On 04-May-17			Index Future	610.90	612.7960	610.9000	612.7960	0.00
19/01/2017	AL7T On 03-August-17			Index Future	622.95	624.9020	622.9540	624.9020	0.00
19/01/2017	AL7T On 02-November-17			Index Future	635.66	637.6520	635.6610	637.6520	0.00
19/01/2017	ALBI On 02-February-17			Index Future	544.89	547.0800	544.8920	547.0800	593.00
19/01/2017	ALBI On 04-May-17			Index Future	555.34	557.5720	555.3400	557.5720	0.00
19/01/2017	ALBI On 03-August-17			Index Future	566.30	568.5870	566.2990	568.5870	0.00
19/01/2017	ALBI On 02-November-17			Index Future	577.85	580.1880	577.8490	580.1880	0.00
19/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2017	EL28 On 02-February-17			Bond Future	127.88	127.8724	127.8761	127.8724	0.00
19/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7224	7	7	7	0.00
19/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7234	7	7	7	0.00
19/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7244	7	7	7	0.00
19/01/2017	EL28 On 04-May-17			Bond Future	128.65	128.6430	128.6465	128.6430	0.00
19/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9253	9	9	9	0.00
19/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9263	9	9	9	0.00
19/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9273	9	9	9	0.00
19/01/2017	EL28 On 03-August-17			Bond Future	131.19	131.1922	131.1929	131.1922	0.00
19/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3977	4	4	4	0.00
19/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3967	4	4	4	0.00
19/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3987	4	4	4	0.00
19/01/2017	EL28 On 02-November-17			Bond Future	132.11	132.1096	132.1095	132.1096	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
19/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1760	2	2	2	0.00
19/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1780	2	2	2	0.00
19/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1770	2	2	2	0.00
19/01/2017	ES33 On 02-February-17			Bond Future	10.36	80.9451	80.5249	80.9451	9,466.00
19/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1579	2	2	2	0.00
19/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1516	2	2	2	0.00
19/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1453	2	1	2	0.00
19/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 04-May-17			Bond Future	10.44	78.7041	78.2757	78.7041	0.00
19/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	702	1	1	1	0.00
19/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	766	1	1	1	0.00
19/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	639	1	1	1	0.00
19/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 03-August-17			Bond Future	10.51	80.2591	79.8205	80.2591	0.00
19/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	250	1	0	1	0.00
19/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	124	1	0	1	0.00
19/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	187	1	0	1	0.00
19/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 02-November-17			Bond Future	10.58	78.1029	77.6548	78.1029	0.00
19/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	507	1	1	1	0.00
19/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	631	1	1	1	0.00
19/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	569	1	1	1	0.00
19/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
19/01/2017	ES42 On 02-February-17			Bond Future	10.49	85.3635	84.9162	85.3635	8,777.00
19/01/2017	ES42 On 04-May-17			Bond Future	10.56	82.7380	82.2820	82.7380	0.00
19/01/2017	ES42 On 03-August-17			Bond Future	10.63	84.3730	83.9061	84.3730	0.00
19/01/2017	ES42 On 02-November-17			Bond Future	10.70	81.8328	81.3558	81.8328	0.00
19/01/2017	GOVI On 02-February-17			GOVI	542.77	544.9390	542.7700	544.9390	490.00
19/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	94500	12	9	12	0.00
19/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	94300	12	9	12	0.00
19/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	94400	12	9	12	0.00
19/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 04-May-17			GOVI	553.18	555.3890	553.1780	555.3890	0.00
19/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2909780	293	291	293	0.00
19/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2909880	293	291	293	0.00
19/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2909980	293	291	293	0.00
19/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 03-August-17			GOVI	564.09	566.3610	564.0930	566.3610	0.00
19/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	29830	5	3	5	0.00
19/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	29930	5	3	5	0.00
19/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	30030	5	3	5	0.00
19/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 02-November-17			GOVI	575.60	577.9170	575.5990	577.9170	0.00
19/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	31590	5	3	5	0.00
19/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	31490	5	3	5	0.00
19/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	31390	5	3	5	0.00
19/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
19/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
19/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2017	IGOV On 02-February-17			Index Future	247.19	246.8720	247.1890	246.8720	1,031.00
19/01/2017	IGOV On 04-May-17			Index Future	251.94	251.6220	251.9440	251.6220	65.00
19/01/2017	IGOV On 03-August-17			Index Future	256.93	256.6070	256.9310	256.6070	0.00
19/01/2017	IGOV On 02-November-17			Index Future	262.19	261.8580	262.1860	261.8580	0.00
19/01/2017	ILBI On 02-February-17			Index Future	666.28	665.4490	666.2760	665.4490	157.00
19/01/2017	ILBI On 04-May-17			Index Future	679.17	678.3260	679.1690	678.3260	0.00
19/01/2017	ILBI On 03-August-17			Index Future	692.54	691.6810	692.5400	691.6810	0.00
19/01/2017	ILBI On 02-November-17			Index Future	706.14	705.2650	706.1430	705.2650	0.00
19/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
19/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6143	99.6150	99.6143	0.00
19/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6373	99.6407	99.6373	0.00
19/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8870	99.8928	99.8870	0.00
19/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9122	99.9285	99.9122	0.00
19/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9167	99.9220	99.9167	0.00
19/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1960	99.2123	99.1960	0.00
19/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8462	98.8712	98.8462	0.00
19/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.8898	98.9262	98.8898	0.00
19/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.42	99.3700	99.4200	99.3700	0.00
19/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.92	99.8591	99.9214	99.8591	0.00
19/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.67	97.5160	97.6685	97.5160	0.00
19/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.98	96.8191	96.9810	96.8191	0.00
19/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.26	96.0897	96.2597	96.0897	0.00
19/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.51	96.3339	96.5112	96.3339	0.00
19/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.75	98.5695	98.7522	98.5695	50.00
19/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.95	98.7602	98.9507	98.7602	0.00
19/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.44	97.1499	97.4388	97.1499	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
19/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.52	94.2111	94.5155	94.2111	0.00
19/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.31	92.9847	93.3083	92.9847	0.00
19/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.45	95.1123	95.4526	95.1123	0.00
19/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.18	98.8289	99.1789	98.8289	0.00
19/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.79	97.4254	97.7897	97.4254	0.00
19/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
19/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	1,000.00
19/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
19/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
19/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
19/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.39	7.4400	92.6100	7.4400	0.00
19/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
19/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
19/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
19/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
19/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
19/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
19/01/2017	R023 On 02-February-17			Bond Future	8.38	100.6445	100.4614	100.6445	16,542.00
19/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2185	2	2	2	0.00
19/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2142	2	2	2	0.00
19/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2100	2	2	2	0.00
19/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	24	0	0	0	0.00
19/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	22	0	0	0	0.00
19/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	26	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
19/01/2017	R023 On 04-May-17			Bond Future	8.41	98.6426	98.4558	98.6426	2,245.00
19/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1763	2	2	2	0.00
19/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1817	2	2	2	0.00
19/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1790	2	2	2	0.00
19/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	983	1	1	1	0.00
19/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	948	1	1	1	0.00
19/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	965	1	1	1	0.00
19/01/2017	R023 On 03-August-17			Bond Future	8.43	100.5915	100.3987	100.5915	0.00
19/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2133	2	2	2	0.00
19/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2181	2	2	2	0.00
19/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2157	2	2	2	0.00
19/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1504	1	2	1	0.00
19/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1486	1	1	1	0.00
19/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1468	1	1	1	0.00
19/01/2017	R023 On 02-November-17			Bond Future	8.44	98.7107	98.5134	98.7107	0.00
19/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2360	2	2	2	0.00
19/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2383	2	2	2	0.00
19/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2406	3	2	3	0.00
19/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1865	2	2	2	0.00
19/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1847	2	2	2	0.00
19/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1883	2	2	2	0.00
19/01/2017	R035 On 02-February-17			Bond Future	9.39	99.9865	99.4871	99.9865	7,756.00
19/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1005	2	1	2	0.00
19/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1087	2	1	2	0.00
19/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	923	1	1	1	0.00
19/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 04-May-17			Bond Future	9.43	97.4012	96.8920	97.4012	0.00
19/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	792	1	1	1	0.00
19/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	954	1	1	1	0.00
19/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	873	1	1	1	0.00
19/01/2017	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
19/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 03-August-17			Bond Future	9.47	99.3256	98.8042	99.3256	0.00
19/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	385	1	0	1	0.00
19/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	304	1	0	1	0.00
19/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	223	1	0	1	0.00
19/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 02-November-17			Bond Future	9.51	96.8480	96.3153	96.8480	0.00
19/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	735	1	1	1	0.00
19/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	815	1	1	1	0.00
19/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	655	1	1	1	0.00
19/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R186 On 02-February-17			Bond Future	8.72	113.3559	113.0046	113.3559	113,629.00
19/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1439	2	1	2	0.00
19/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5332	6	5	6	0.00
19/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4675	5	5	5	0.00
19/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	99	0	0	0	500.00
19/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1072	1	1	1	0.00
19/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1856	2	2	2	0.00
19/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2254	3	2	3	0.00
19/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	3	0	0	0	7,000.00
19/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	443	1	0	1	7,000.00
19/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1158	1	1	1	0.00
19/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	154	0	0	0	750.00
19/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1115	1	1	1	0.00
19/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1590	2	2	2	0.00
19/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	492	1	0	1	500.00
19/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2737	3	3	3	0.00
19/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	7	0	0	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	560	0	1	0	0.00
19/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	233	0	0	0	2,546.00
19/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	150	0	0	0	500.00
19/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2576	2	3	2	0.00
19/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1269	1	1	1	0.00
19/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	3	0	0	0	13,500.00
19/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	369	0	0	0	500.00
19/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1177	1	1	1	0.00
19/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	507	0	1	0	0.00
19/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	86	0	0	0	2,546.00
19/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5202	5	5	5	0.00
19/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2197	2	2	2	0.00
19/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	533	0	1	0	0.00
19/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	312	0	0	0	750.00
19/01/2017	R186 On 04-May-17			Bond Future	8.76	115.5297	115.1715	115.5297	360.00
19/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2721	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	3008	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2842	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2642	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	1214	1	1	1	500.00
19/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2681	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1480	1	1	1	0.00
19/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1585	1	2	1	500.00
19/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1724	2	2	2	0.00
19/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3419	3	3	3	0.00
19/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1696	2	2	2	0.00
19/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1668	2	2	2	0.00
19/01/2017	R186 On 03-August-17			Bond Future	8.79	112.5076	112.1398	112.5076	0.00
19/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3396	4	3	4	0.00
19/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3471	4	3	4	0.00
19/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3433	4	3	4	0.00
19/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2571	2	3	2	0.00
19/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2541	2	3	2	0.00
19/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2512	2	3	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
19/01/2017	R186 On 02-November-17			Bond Future	8.81	114.8042	114.4281	114.8042	0.00
19/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3760	4	4	4	0.00
19/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3795	4	4	4	0.00
19/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3829	4	4	4	0.00
19/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3251	3	3	3	0.00
19/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3220	3	3	3	0.00
19/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3282	3	3	3	0.00
19/01/2017	R197 On 02-February-17			Bond Future	294.66	294.6603	294.6636	294.6603	1,226.00
19/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7916	8	8	8	0.00
19/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7926	8	8	8	0.00
19/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7906	8	8	8	0.00
19/01/2017	R197 On 04-May-17			Bond Future	300.33	300.3295	300.3321	300.3295	0.00
19/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8258	8	8	8	0.00
19/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8268	8	8	8	0.00
19/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8248	8	8	8	0.00
19/01/2017	R197 On 03-August-17			Bond Future	299.32	299.3260	299.3221	299.3260	0.00
19/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8728	9	9	9	0.00
19/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8738	9	9	9	0.00
19/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8748	9	9	9	0.00
19/01/2017	R197 On 02-November-17			Bond Future	305.45	305.4515	305.4456	305.4515	0.00
19/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	276	0	0	0	0.00
19/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	286	0	0	0	0.00
19/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	296	0	0	0	0.00
19/01/2017	R197 On 02-November-17	305.16	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
19/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-February-17			Bond Future	244.16	242.8758	244.1560	242.8758	34,602.00
19/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	7564	9	8	9	0.00
19/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	7584	9	8	9	0.00
19/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	7574	9	8	9	0.00
19/01/2017	R202 On 04-May-17			Bond Future	248.85	247.5487	248.8528	247.5487	1,746.00
19/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	7857	9	8	9	0.00
19/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	7867	9	8	9	0.00
19/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	7877	9	8	9	0.00
19/01/2017	R202 On 03-August-17			Bond Future	250.08	248.7598	250.0844	248.7598	0.00
19/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	8276	10	8	10	0.00
19/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	8286	10	8	10	0.00
19/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	8266	10	8	10	0.00
19/01/2017	R202 On 02-November-17			Bond Future	255.20	253.8503	255.2003	253.8503	0.00
19/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	1310	0	1	0	0.00
19/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	1300	0	1	0	0.00
19/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	1290	0	1	0	0.00
19/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R203 On 02-February-17			Bond Future	7.75	103.5999	103.5788	103.5999	26,296.00
19/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	36	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
19/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	41	0	0	0	0.00
19/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	38	0	0	0	0.00
19/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	62	0	0	0	0.00
19/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	59	0	0	0	0.00
19/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	65	0	0	0	0.00
19/01/2017	R203 On 04-May-17			Bond Future	7.63	101.4139	101.3922	101.4139	620.00
19/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	10	0	0	0	0.00
19/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	0	0	0.00
19/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	11	0	0	0	0.00
19/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	257	0	0	0	0.00
19/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	260	0	0	0	0.00
19/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	254	0	0	0	0.00
19/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
19/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	48	0	0	0	0.00
19/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	0	0	0.00
19/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	49	0	0	0	0.00
19/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	26	0	0	0	0.00
19/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	25	0	0	0	0.00
19/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	26	0	0	0	0.00
19/01/2017	R204 On 02-February-17			Bond Future	7.81	101.4236	101.3717	101.4236	30,150.00
19/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	811	1	1	1	0.00
19/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	844	1	1	1	0.00
19/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	827	1	1	1	0.00
19/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	3	0	0	0	0.00
19/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	2	0	0	0	0.00
19/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	2	0	0	0	0.00
19/01/2017	R204 On 04-May-17			Bond Future	7.82	103.3687	103.3156	103.3687	28.00
19/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	437	0	0	0	0.00
19/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	454	0	0	0	0.00
19/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	445	0	0	0	0.00
19/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	305	0	0	0	0.00
19/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	299	0	0	0	0.00
19/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	311	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
19/01/2017	R204 On 03-August-17			Bond Future	7.78	101.3693	101.3129	101.3693	0.00
19/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	433	0	0	0	0.00
19/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	440	0	0	0	0.00
19/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	446	0	0	0	0.00
19/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	474	0	0	0	0.00
19/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	468	0	0	0	0.00
19/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	461	0	0	0	0.00
19/01/2017	R204 On 02-November-17			Bond Future	7.66	103.4384	103.3801	103.4384	0.00
19/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	525	1	1	1	0.00
19/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	513	1	1	1	0.00
19/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	519	1	1	1	0.00
19/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	431	0	0	0	0.00
19/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	427	0	0	0	0.00
19/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	422	0	0	0	0.00
19/01/2017	R207 On 02-February-17			Bond Future	7.96	98.6849	98.6215	98.6849	74,774.00
19/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2377	2	2	2	62.00
19/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3139	3	3	3	0.00
19/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3188	3	3	3	0.00
19/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3163	3	3	3	0.00
19/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R207 On 04-May-17			Bond Future	7.99	100.5775	100.5126	100.5775	21.00
19/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	887	1	1	1	0.00
19/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	917	1	1	1	0.00
19/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	902	1	1	1	0.00
19/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	392	0	0	0	0.00
19/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	375	0	0	0	0.00
19/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	384	0	0	0	0.00
19/01/2017	R207 On 03-August-17			Bond Future	7.99	98.9206	98.8523	98.9206	0.00
19/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1038	1	1	1	51.00
19/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1325	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1311	1	1	1	0.00
19/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1340	1	1	1	0.00
19/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	459	0	0	0	0.00
19/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	445	0	0	0	0.00
19/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	613	1	1	1	0.00
19/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	452	0	0	0	0.00
19/01/2017	R207 On 02-November-17			Bond Future	7.95	100.9398	100.8693	100.9398	0.00
19/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	981	1	1	1	0.00
19/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	1003	1	1	1	0.00
19/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	992	1	1	1	0.00
19/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	816	1	1	1	0.00
19/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	807	1	1	1	0.00
19/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	824	1	1	1	0.00
19/01/2017	R208 On 02-February-17			Bond Future	8.10	97.8904	97.7385	97.8904	29,063.00
19/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1814	2	2	2	0.00
19/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1846	2	2	2	0.00
19/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1781	2	2	2	0.00
19/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	4	0	0	0	0.00
19/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	5	0	0	0	0.00
19/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	5	0	0	0	0.00
19/01/2017	R208 On 04-May-17			Bond Future	8.12	96.3650	96.2100	96.3650	0.00
19/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1322	1	1	1	0.00
19/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1363	1	1	1	0.00
19/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1342	1	1	1	0.00
19/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	530	0	1	0	0.00
19/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	519	0	1	0	0.00
19/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	508	0	1	0	0.00
19/01/2017	R208 On 03-August-17			Bond Future	8.13	98.2690	98.1088	98.2690	0.00
19/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1444	2	1	2	0.00
19/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1479	2	1	2	0.00
19/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1461	2	1	2	0.00
19/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	903	1	1	1	0.00
19/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	915	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	928	1	1	1	0.00
19/01/2017	R208 On 02-November-17			Bond Future	8.12	96.8709	96.7067	96.8709	0.00
19/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1440	2	1	2	0.00
19/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1471	2	1	2	0.00
19/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1456	2	1	2	0.00
19/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1248	1	1	1	0.00
19/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1235	1	1	1	0.00
19/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1261	1	1	1	0.00
19/01/2017	R209 On 02-February-17			Bond Future	9.35	75.3013	74.8479	75.3013	66,215.00
19/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1707	2	2	2	0.00
19/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1607	2	2	2	0.00
19/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1657	2	2	2	0.00
19/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	351	0	0	0	0.00
19/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	333	0	0	0	0.00
19/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	315	0	0	0	0.00
19/01/2017	R209 On 04-May-17			Bond Future	9.39	73.5947	73.1325	73.5947	0.00
19/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3209	4	3	4	0.00
19/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1035	1	1	1	1,130.00
19/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2548	3	3	3	0.00
19/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2621	3	3	3	0.00
19/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2585	3	3	3	0.00
19/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2102	2	2	2	0.00
19/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1568	1	2	1	1,130.00
19/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4306	4	4	4	0.00
19/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2056	2	2	2	0.00
19/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2506	2	3	2	1,130.00
19/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2024	2	2	2	0.00
19/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1992	2	2	2	0.00
19/01/2017	R209 On 03-August-17			Bond Future	9.42	75.0489	74.5758	75.0489	0.00
19/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3260	4	3	4	0.00
19/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3226	3	3	3	0.00
19/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3294	4	3	4	0.00
19/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3149	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3115	3	3	3	0.00
19/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3183	3	3	3	0.00
19/01/2017	R209 On 02-November-17			Bond Future	9.45	73.4291	72.9459	73.4291	0.00
19/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	4198	4	4	4	0.00
19/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	4127	4	4	4	0.00
19/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	4162	4	4	4	0.00
19/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3616	3	4	3	0.00
19/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3680	3	4	3	0.00
19/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3648	3	4	3	0.00
19/01/2017	R210 On 02-February-17			Bond Future	185.63	185.6242	185.6260	185.6242	1,765.00
19/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5234	5	5	5	0.00
19/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5214	5	5	5	0.00
19/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5224	5	5	5	0.00
19/01/2017	R210 On 04-May-17			Bond Future	186.88	186.8762	186.8778	186.8762	0.00
19/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5432	5	5	5	0.00
19/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5442	5	5	5	0.00
19/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5452	5	5	5	0.00
19/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5793	190.5767	190.5793	0.00
19/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5713	6	6	6	0.00
19/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5723	6	6	6	0.00
19/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5703	6	6	6	0.00
19/01/2017	R210 On 02-November-17			Bond Future	192.04	192.0465	192.0427	192.0465	0.00
19/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	37	0	0	0	0.00
19/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	27	0	0	0	0.00
19/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	47	0	0	0	0.00
19/01/2017	R212 On 02-February-17			Bond Future	145.90	145.9025	145.9040	145.9025	3,380.00
19/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3376	3	3	3	0.00
19/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3386	3	3	3	0.00
19/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3366	3	3	3	0.00
19/01/2017	R212 On 04-May-17			Bond Future	148.71	148.7096	148.7109	148.7096	0.00
19/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3529	4	4	4	0.00
19/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3539	4	4	4	0.00
19/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3519	4	4	4	0.00
19/01/2017	R212 On 03-August-17			Bond Future	149.60	149.6064	149.6043	149.6064	0.00
19/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3736	4	4	4	0.00
19/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3746	4	4	4	0.00
19/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3756	4	4	4	0.00
19/01/2017	R212 On 02-November-17			Bond Future	152.66	152.6678	152.6648	152.6678	0.00
19/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	255	0	0	0	0.00
19/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	245	0	0	0	0.00
19/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	265	0	0	0	0.00
19/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
19/01/2017	R212 On 02-November-17	152.41	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
19/01/2017	R213 On 02-February-17			Bond Future	9.17	86.5585	86.1465	86.5585	50,655.00
19/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1828	2	2	2	0.00
19/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1934	2	2	2	0.00
19/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1881	2	2	2	0.00
19/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	254	0	0	0	0.00
19/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	240	0	0	0	0.00
19/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	227	0	0	0	0.00
19/01/2017	R213 On 04-May-17			Bond Future	9.21	84.6669	84.2469	84.6669	0.00
19/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2770	3	3	3	0.00
19/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2808	3	3	3	0.00
19/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2731	3	3	3	0.00
19/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1750	2	2	2	0.00
19/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1722	2	2	2	0.00
19/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1779	2	2	2	0.00
19/01/2017	R213 On 03-August-17			Bond Future	9.24	86.3397	85.9095	86.3397	0.00
19/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3390	4	3	4	0.00
19/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3426	4	3	4	0.00
19/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3462	4	3	4	0.00
19/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2781	3	3	3	0.00
19/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2751	3	3	3	0.00
19/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2812	3	3	3	0.00
19/01/2017	R213 On 02-November-17			Bond Future	9.27	84.5488	84.1093	84.5488	0.00
19/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	4043	4	4	4	0.00
19/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3973	4	4	4	0.00
19/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	4008	4	4	4	0.00
19/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3538	3	4	3	0.00
19/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3508	3	4	3	0.00
19/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3477	3	3	3	0.00
19/01/2017	R214 On 02-February-17			Bond Future	9.41	75.7850	75.3454	75.7850	36,737.00
19/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2130	3	2	3	0.00
19/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2074	2	2	2	0.00
19/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2186	3	2	3	0.00
19/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	248	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
19/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	234	0	0	0	0.00
19/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	262	0	0	0	0.00
19/01/2017	R214 On 04-May-17			Bond Future	9.45	73.9405	73.4924	73.9405	0.00
19/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2961	3	3	3	0.00
19/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2881	3	3	3	0.00
19/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2921	3	3	3	0.00
19/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2063	2	2	2	0.00
19/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2032	2	2	2	0.00
19/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2001	2	2	2	0.00
19/01/2017	R214 On 03-August-17			Bond Future	9.48	75.4014	74.9428	75.4014	0.00
19/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3518	4	4	4	0.00
19/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3593	4	4	4	0.00
19/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3555	4	4	4	0.00
19/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3271	3	3	3	0.00
19/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3237	3	3	3	0.00
19/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3305	3	3	3	0.00
19/01/2017	R214 On 02-November-17			Bond Future	9.51	73.6410	73.1726	73.6410	0.00
19/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	4398	5	4	5	0.00
19/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	4473	5	4	5	0.00
19/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	4436	5	4	5	0.00
19/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3908	4	4	4	0.00
19/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3841	4	4	4	0.00
19/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3874	4	4	4	0.00
19/01/2017	R248 On 02-February-17			Bond Future	9.46	97.3621	96.8001	97.3621	61,543.00
19/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3044	4	3	4	0.00
19/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3191	4	3	4	0.00
19/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3118	4	3	4	0.00
19/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	274	0	0	0	0.00
19/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	289	0	0	0	0.00
19/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	259	0	0	0	0.00
19/01/2017	R248 On 04-May-17			Bond Future	9.50	94.7899	94.2169	94.7899	0.00
19/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4131	4	4	4	0.00
19/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4079	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4027	4	4	4	0.00
19/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2596	2	3	2	0.00
19/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2635	2	3	2	0.00
19/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2558	2	3	2	0.00
19/01/2017	R248 On 03-August-17			Bond Future	9.53	96.6627	96.0763	96.6627	0.00
19/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4733	5	5	5	0.00
19/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4780	5	5	5	0.00
19/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4686	5	5	5	0.00
19/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4397	4	4	4	0.00
19/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4353	4	4	4	0.00
19/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4442	4	4	4	0.00
19/01/2017	R248 On 02-November-17			Bond Future	9.57	94.1942	93.5953	94.1942	0.00
19/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5825	6	6	6	0.00
19/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	5871	6	6	6	0.00
19/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	5917	6	6	6	0.00
19/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5149	5	5	5	0.00
19/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5105	5	5	5	0.00
19/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5061	5	5	5	0.00