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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/01/2017 TO: 26/01/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	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
26/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	2025 On 02-February-17			Bond Future	127.21	127.2057	127.2068	127.2057	2,844.00
26/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2783	3	3	3	0.00
26/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2793	3	3	3	0.00
26/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2803	3	3	3	0.00
26/01/2017	2025 On 04-May-17			Bond Future	129.65	129.6478	129.6482	129.6478	917.00
26/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	2922	3	3	3	0.00
26/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	2932	3	3	3	0.00
26/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	2912	3	3	3	0.00
26/01/2017	2025 On 03-August-17			Bond Future	130.86	130.8639	130.8636	130.8639	0.00
26/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3096	3	3	3	0.00
26/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3106	3	3	3	0.00
26/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3116	3	3	3	0.00
26/01/2017	2025 On 02-November-17			Bond Future	133.53	133.5312	133.5308	133.5312	0.00
26/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	571	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
26/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	551	1	1	1	0.00
26/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	561	1	1	1	0.00
26/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 02-February-17			Bond Future	9.18	91.3443	91.2775	91.3443	17,938.00
26/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	740	1	1	1	0.00
26/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	879	1	1	1	0.00
26/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	809	1	1	1	0.00
26/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 04-May-17			Bond Future	9.23	93.0923	93.0237	93.0923	20,155.00
26/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	739	1	1	1	0.00
26/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	670	1	1	1	0.00
26/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	602	1	1	1	0.00
26/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 03-August-17			Bond Future	9.28	90.9191	90.8486	90.9191	0.00
26/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	365	0	0	0	0.00
26/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	433	1	0	1	0.00
26/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	500	1	1	1	0.00
26/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 02-November-17			Bond Future	9.31	92.7677	92.6957	92.7677	0.00
26/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	350	0	0	0	0.00
26/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	283	0	0	0	0.00
26/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	216	0	0	0	0.00
26/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/01/2017	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
26/01/2017	2032 On 02-February-17			Bond Future	9.32	94.4516	94.3427	94.4516	14,756.00
26/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1565	2	2	2	0.00
26/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1688	2	2	2	0.00
26/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1626	2	2	2	0.00
26/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	144	0	0	0	0.00
26/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	121	0	0	0	0.00
26/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	132	0	0	0	0.00
26/01/2017	2032 On 04-May-17			Bond Future	9.37	92.1003	91.9888	92.1003	17,753.00
26/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2635	3	3	3	0.00
26/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2594	3	3	3	0.00
26/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2554	3	3	3	0.00
26/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	1980	2	2	2	0.00
26/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	1947	2	2	2	0.00
26/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2013	2	2	2	0.00
26/01/2017	2032 On 03-August-17			Bond Future	9.41	93.9147	93.8005	93.9147	0.00
26/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3325	3	3	3	0.00
26/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3286	3	3	3	0.00
26/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3363	3	3	3	0.00
26/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3059	3	3	3	0.00
26/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3129	3	3	3	0.00
26/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3094	3	3	3	0.00
26/01/2017	2032 On 02-November-17			Bond Future	9.44	91.6640	91.5474	91.6640	0.00
26/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	4032	4	4	4	0.00
26/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	4070	4	4	4	0.00
26/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	4109	4	4	4	0.00
26/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	3742	4	4	4	0.00
26/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	3776	4	4	4	0.00
26/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	3708	4	4	4	0.00
26/01/2017	2033 On 02-February-17			Bond Future	107.42	107.4216	107.4226	107.4216	6,033.00
26/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00

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26/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	2287	2	2	2	0.00
26/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	2297	2	2	2	0.00
26/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	2277	2	2	2	0.00
26/01/2017	2033 On 04-May-17			Bond Future	108.44	108.4435	108.4440	108.4435	5,778.00
26/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	2396	2	2	2	0.00
26/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	2406	2	2	2	0.00
26/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	2386	2	2	2	0.00
26/01/2017	2033 On 03-August-17			Bond Future	110.59	110.5861	110.5860	110.5861	0.00
26/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	2534	3	3	3	0.00
26/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	2544	3	3	3	0.00
26/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	2554	3	3	3	0.00
26/01/2017	2033 On 02-November-17			Bond Future	111.75	111.7495	111.7491	111.7495	0.00
26/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	1659	2	2	2	0.00
26/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	1669	2	2	2	0.00
26/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	1679	2	2	2	0.00
26/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2037 On 02-February-17			Bond Future	9.50	91.4506	91.2892	91.4506	29,506.00
26/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1534	2	2	2	0.00
26/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1661	2	2	2	0.00
26/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1597	2	2	2	0.00
26/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	220	0	0	0	0.00
26/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	203	0	0	0	0.00
26/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	187	0	0	0	0.00
26/01/2017	2037 On 04-May-17			Bond Future	9.55	93.2006	93.0356	93.2006	46,489.00
26/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2746	3	3	3	0.00

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26/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2704	3	3	3	0.00
26/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2789	3	3	3	0.00
26/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2450	2	2	2	0.00
26/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2374	2	2	2	0.00
26/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2412	2	2	2	0.00
26/01/2017	2037 On 03-August-17			Bond Future	9.59	90.7790	90.6103	90.7790	0.00
26/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3581	4	4	4	0.00
26/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3541	4	4	4	0.00
26/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3500	4	4	4	0.00
26/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3781	4	4	4	0.00
26/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3740	4	4	4	0.00
26/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3699	4	4	4	0.00
26/01/2017	2037 On 02-November-17			Bond Future	9.63	92.6249	92.4526	92.6249	0.00
26/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	4572	5	5	5	0.00
26/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	4530	5	5	5	0.00
26/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	4614	5	5	5	0.00
26/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	4330	4	4	4	0.00
26/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	4292	4	4	4	0.00
26/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	4368	4	4	4	0.00
26/01/2017	2038 On 02-February-17			Bond Future	133.07	132.6252	133.0719	132.6252	6,971.00
26/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	3978	4	4	4	0.00
26/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	3988	4	4	4	0.00
26/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	3998	4	4	4	0.00
26/01/2017	2038 On 04-May-17			Bond Future	135.63	135.1714	135.6259	135.1714	20,533.00
26/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	4154	5	4	5	0.00
26/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	4164	5	4	5	0.00
26/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	4144	5	4	5	0.00

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26/01/2017	2038 On 03-August-17			Bond Future	136.79	136.3285	136.7911	136.3285	0.00
26/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	4379	5	4	5	0.00
26/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	4369	5	4	5	0.00
26/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	4389	5	4	5	0.00
26/01/2017	2038 On 02-November-17			Bond Future	139.58	139.1074	139.5793	139.1074	0.00
26/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	2779	2	3	2	0.00
26/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	2759	2	3	2	0.00
26/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	2769	2	3	2	0.00
26/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2040 On 02-February-17			Bond Future	9.51	95.5348	95.4054	95.5348	4,956.00
26/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1080	1	1	1	0.00
26/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1136	1	1	1	0.00
26/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1193	1	1	1	0.00
26/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	463	0	0	0	0.00
26/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	432	0	0	0	0.00
26/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	496	0	0	0	0.00
26/01/2017	2040 On 04-May-17			Bond Future	9.56	97.3629	97.2306	97.3629	8,436.00
26/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3089	3	3	3	0.00
26/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3136	3	3	3	0.00
26/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3183	3	3	3	0.00
26/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2545	3	3	3	0.00
26/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2505	2	3	2	0.00
26/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2585	3	3	3	0.00
26/01/2017	2040 On 03-August-17			Bond Future	9.61	94.7730	94.6374	94.7730	0.00
26/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4006	4	4	4	0.00
26/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4096	4	4	4	0.00
26/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4051	4	4	4	0.00
26/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	3940	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
26/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	3982	4	4	4	0.00
26/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	3897	4	4	4	0.00
26/01/2017	2040 On 02-November-17			Bond Future	9.64	96.7001	96.5616	96.7001	0.00
26/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	4961	5	5	5	0.00
26/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	5006	5	5	5	0.00
26/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	4917	5	5	5	0.00
26/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	4759	5	5	5	0.00
26/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	4801	5	5	5	0.00
26/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	4843	5	5	5	0.00
26/01/2017	2044 On 02-February-17			Bond Future	9.52	92.9220	92.7450	92.9220	18,230.00
26/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2343	3	2	3	0.00
26/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2267	2	2	2	0.00
26/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2419	3	2	3	0.00
26/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	119	0	0	0	0.00
26/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	109	0	0	0	0.00
26/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	130	0	0	0	0.00
26/01/2017	2044 On 04-May-17			Bond Future	9.57	94.7001	94.5193	94.7001	18,846.00
26/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3381	3	3	3	0.00
26/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3430	4	3	4	0.00
26/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3332	3	3	3	0.00
26/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2414	2	2	2	0.00
26/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2453	2	2	2	0.00
26/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2492	2	2	2	0.00
26/01/2017	2044 On 03-August-17			Bond Future	9.61	92.1830	91.9980	92.1830	0.00
26/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4136	4	4	4	0.00
26/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4227	4	4	4	0.00
26/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4182	4	4	4	0.00
26/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4032	4	4	4	0.00
26/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	3989	4	4	4	0.00
26/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	3946	4	4	4	0.00
26/01/2017	2044 On 02-November-17			Bond Future	9.64	94.0574	93.8685	94.0574	0.00
26/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	5076	5	5	5	0.00
26/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	5167	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	5121	5	5	5	0.00
26/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	4866	5	5	5	0.00
26/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	4824	5	5	5	0.00
26/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	4908	5	5	5	0.00
26/01/2017	2046 On 02-February-17			Bond Future	133.87	133.8645	133.8657	133.8645	18,221.00
26/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	3274	3	3	3	0.00
26/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	3264	3	3	3	0.00
26/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	3284	3	3	3	0.00
26/01/2017	2046 On 04-May-17			Bond Future	134.90	134.9047	134.9050	134.9047	19,444.00
26/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	3425	3	3	3	0.00
26/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	3435	3	3	3	0.00
26/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	3415	3	3	3	0.00
26/01/2017	2046 On 03-August-17			Bond Future	137.57	137.5701	137.5695	137.5701	0.00
26/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	3620	4	4	4	0.00
26/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	3600	4	4	4	0.00
26/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	3610	4	4	4	0.00
26/01/2017	2046 On 02-November-17			Bond Future	138.77	138.7696	138.7690	138.7696	0.00
26/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	2469	2	2	2	0.00
26/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	2449	2	2	2	0.00
26/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	2459	2	2	2	0.00
26/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
26/01/2017	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
26/01/2017	2050 On 02-February-17			Bond Future	142.23	142.2267	142.2280	142.2267	20,450.00
26/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	2742	3	3	3	0.00
26/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	2732	3	3	3	0.00
26/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	2752	3	3	3	0.00
26/01/2017	2050 On 04-May-17			Bond Future	144.96	144.9572	144.9579	144.9572	24,049.00
26/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	2882	3	3	3	0.00
26/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	2892	3	3	3	0.00
26/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	2872	3	3	3	0.00
26/01/2017	2050 On 03-August-17			Bond Future	146.14	146.1421	146.1418	146.1421	0.00
26/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	3078	3	3	3	0.00
26/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	3098	3	3	3	0.00
26/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	3088	3	3	3	0.00
26/01/2017	2050 On 02-November-17			Bond Future	149.12	149.1209	149.1206	149.1209	0.00
26/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	4471	4	4	4	0.00
26/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	4451	4	4	4	0.00
26/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	4461	4	4	4	0.00
26/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
26/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
26/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	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
26/01/2017	AL37 On 02-February-17			Index Future	516.10	516.4760	516.0990	516.4760	7.00
26/01/2017	AL37 On 04-May-17			Index Future	525.97	526.3590	525.9730	526.3590	7.00
26/01/2017	AL37 On 03-August-17			Index Future	536.33	536.7270	536.3300	536.7270	0.00
26/01/2017	AL37 On 02-November-17			Index Future	547.23	547.6350	547.2290	547.6350	0.00
26/01/2017	AL7T On 02-February-17			Index Future	597.68	598.2160	597.6780	598.2160	2.00
26/01/2017	AL7T On 04-May-17			Index Future	609.11	609.6640	609.1120	609.6640	0.00
26/01/2017	AL7T On 03-August-17			Index Future	621.11	621.6730	621.1060	621.6730	0.00
26/01/2017	AL7T On 02-November-17			Index Future	633.73	634.3070	633.7290	634.3070	0.00
26/01/2017	ALBI On 02-February-17			Index Future	543.10	543.7270	543.1000	543.7270	134.00
26/01/2017	ALBI On 04-May-17			Index Future	553.49	554.1320	553.4900	554.1320	422.00
26/01/2017	ALBI On 03-August-17			Index Future	564.39	565.0470	564.3890	565.0470	0.00
26/01/2017	ALBI On 02-November-17			Index Future	575.86	576.5300	575.8580	576.5300	0.00
26/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	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
26/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	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
26/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2017	EL28 On 02-February-17			Bond Future	128.89	128.2684	128.8919	128.2684	0.00
26/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6208	7	6	7	0.00
26/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6218	7	6	7	0.00
26/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6228	7	6	7	0.00
26/01/2017	EL28 On 04-May-17			Bond Future	129.68	129.0414	129.6762	129.0414	0.00
26/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8224	9	8	9	0.00
26/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8234	9	8	9	0.00
26/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8244	9	8	9	0.00
26/01/2017	EL28 On 03-August-17			Bond Future	132.24	131.5911	132.2376	131.5911	0.00
26/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2932	4	3	4	0.00
26/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2922	4	3	4	0.00
26/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2942	4	3	4	0.00
26/01/2017	EL28 On 02-November-17			Bond Future	133.17	132.5060	133.1656	132.5060	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
26/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	704	1	1	1	0.00
26/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	724	1	1	1	0.00
26/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	714	1	1	1	0.00
26/01/2017	ES33 On 02-February-17			Bond Future	10.42	80.3010	80.1777	80.3010	2,000.00
26/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1232	1	1	1	0.00
26/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1169	1	1	1	0.00
26/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1106	1	1	1	0.00
26/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 04-May-17			Bond Future	10.50	78.0444	77.9183	78.0444	9,402.00
26/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	345	0	0	0	0.00
26/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	408	1	0	1	0.00
26/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	282	0	0	0	0.00
26/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 03-August-17			Bond Future	10.57	79.5819	79.4527	79.5819	0.00
26/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	244	0	0	0	0.00
26/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	181	0	0	0	0.00
26/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	118	0	0	0	0.00
26/01/2017	ES33 On 02-November-17			Bond Future	10.64	77.4055	77.2737	77.4055	0.00
26/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	126	0	0	0	0.00
26/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	250	0	0	0	0.00
26/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	188	0	0	0	0.00
26/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
26/01/2017	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
26/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
26/01/2017	ES42 On 02-February-17			Bond Future	10.54	84.6556	84.5503	84.6556	4,277.00
26/01/2017	ES42 On 04-May-17			Bond Future	10.61	82.0131	81.9053	82.0131	8,777.00
26/01/2017	ES42 On 03-August-17			Bond Future	10.69	83.6289	83.5186	83.6289	0.00
26/01/2017	ES42 On 02-November-17			Bond Future	10.75	81.0667	80.9540	81.0667	0.00
26/01/2017	GOVI On 02-February-17			GOVI	541.00	541.6350	540.9990	541.6350	146.00
26/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	76790	8	8	8	0.00
26/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	76590	8	8	8	0.00
26/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	76690	8	8	8	0.00
26/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 04-May-17			GOVI	551.35	552.0000	551.3490	552.0000	355.00
26/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2891490	290	289	290	0.00
26/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2891590	290	289	290	0.00
26/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2891690	290	289	290	0.00
26/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 03-August-17			GOVI	562.21	562.8730	562.2050	562.8730	0.00
26/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	10950	2	1	2	0.00
26/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	11050	2	1	2	0.00
26/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	11150	2	1	2	0.00
26/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
26/01/2017	GOVI On 02-November-17			GOVI	573.63	574.3130	573.6300	574.3130	0.00
26/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	11900	2	1	2	0.00
26/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	11800	2	1	2	0.00
26/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	11700	2	1	2	0.00
26/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
26/01/2017	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
26/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2017	IGOV On 02-February-17			Index Future	249.44	249.2300	249.4440	249.2300	205.00
26/01/2017	IGOV On 04-May-17			Index Future	254.23	254.0150	254.2320	254.0150	905.00
26/01/2017	IGOV On 03-August-17			Index Future	259.25	259.0330	259.2530	259.0330	0.00
26/01/2017	IGOV On 02-November-17			Index Future	264.54	264.3130	264.5370	264.3130	0.00
26/01/2017	ILBI On 02-February-17			Index Future	675.20	675.3430	675.2040	675.3430	157.00
26/01/2017	ILBI On 04-May-17			Index Future	688.26	688.4050	688.2620	688.4050	0.00
26/01/2017	ILBI On 03-August-17			Index Future	701.81	701.9590	701.8130	701.9590	0.00
26/01/2017	ILBI On 02-November-17			Index Future	715.60	715.7520	715.6040	715.7520	0.00
26/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
26/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6150	99.6170	99.6150	0.00
26/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6417	99.6467	99.6417	0.00
26/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.91	99.8932	99.9052	99.8932	0.00
26/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9317	99.9483	99.9317	0.00
26/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9226	99.9347	99.9226	0.00
26/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2150	99.2315	99.2150	0.00
26/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8682	98.8920	98.8682	0.00
26/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.95	98.9191	98.9512	98.9191	0.00
26/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.45	99.4100	99.4500	99.4100	0.00
26/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.96	99.9030	99.9610	99.9030	0.00
26/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.70	97.6581	97.7050	97.6581	0.00
26/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.03	96.9723	97.0277	96.9723	0.00
26/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.32	96.2528	96.3219	96.2528	0.00
26/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.59	96.5070	96.5942	96.5070	0.00
26/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.86	98.7531	98.8558	98.7531	50.00
26/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.07	98.9537	99.0689	98.9537	0.00
26/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.83	97.6009	97.8252	97.6009	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
26/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.91	94.6836	94.9138	94.6836	0.00
26/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.72	93.4816	93.7161	93.4816	0.00
26/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.87	95.6323	95.8686	95.6323	0.00
26/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.60	99.3652	99.6011	99.3652	0.00
26/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.22	97.9788	98.2199	97.9788	0.00
26/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
26/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	1,000.00
26/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
26/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
26/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
26/01/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
26/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
26/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
26/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
26/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
26/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
26/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
26/01/2017	R023 On 02-February-17			Bond Future	8.39	100.5212	100.4314	100.5212	7,102.00
26/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2135	2	2	2	0.00
26/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2090	2	2	2	0.00
26/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2046	2	2	2	0.00
26/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	2	0	0	0	0.00
26/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	2	0	0	0	0.00
26/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	2	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
26/01/2017	R023 On 04-May-17			Bond Future	8.42	98.5129	98.4208	98.5129	15,318.00
26/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1633	2	2	2	0.00
26/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1687	2	2	2	0.00
26/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1660	2	2	2	0.00
26/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	888	1	1	1	0.00
26/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	854	1	1	1	0.00
26/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	871	1	1	1	0.00
26/01/2017	R023 On 03-August-17			Bond Future	8.44	100.4534	100.3589	100.4534	0.00
26/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1968	2	2	2	0.00
26/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2017	2	2	2	0.00
26/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1992	2	2	2	0.00
26/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1379	1	1	1	0.00
26/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1361	1	1	1	0.00
26/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1343	1	1	1	0.00
26/01/2017	R023 On 02-November-17			Bond Future	8.46	98.5619	98.4654	98.5619	0.00
26/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	2134	2	2	2	0.00
26/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	2156	2	2	2	0.00
26/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	2180	2	2	2	0.00
26/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	1686	2	2	2	0.00
26/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	1669	2	2	2	0.00
26/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	1705	2	2	2	0.00
26/01/2017	R035 On 02-February-17			Bond Future	9.43	99.2248	99.1053	99.2248	5,053.00
26/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	623	1	1	1	0.00
26/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	705	1	1	1	0.00
26/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	541	1	1	1	0.00
26/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 04-May-17			Bond Future	9.48	96.6208	96.4985	96.6208	7,556.00
26/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	398	1	0	1	0.00
26/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	561	1	1	1	0.00
26/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	480	1	0	1	0.00
26/01/2017	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
26/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 03-August-17			Bond Future	9.52	98.5242	98.3988	98.5242	0.00
26/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	183	0	0	0	0.00
26/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	20	0	0	0	0.00
26/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	102	0	0	0	0.00
26/01/2017	R035 On 02-November-17			Bond Future	9.56	96.0225	95.8945	96.0225	0.00
26/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	314	0	0	0	0.00
26/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	394	1	0	1	0.00
26/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	234	0	0	0	0.00
26/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R186 On 02-February-17			Bond Future	8.76	112.7784	112.6765	112.7784	61,383.00
26/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5001	5	5	5	0.00
26/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	975	1	1	1	0.00
26/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4340	4	4	4	0.00
26/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	7	0	0	0	500.00
26/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	619	1	1	1	0.00
26/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1408	2	1	2	0.00
26/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1831	2	2	2	0.00
26/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	7,000.00
26/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	134	0	0	0	7,000.00
26/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	700	1	1	1	0.00
26/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	17	0	0	0	750.00
26/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	658	1	1	1	0.00
26/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1130	1	1	1	0.00
26/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	163	0	0	0	500.00
26/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2344	2	2	2	0.00
26/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	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
26/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	435	0	0	0	0.00
26/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	113	0	0	0	2,546.00
26/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	54	0	0	0	500.00
26/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2812	3	3	3	0.00
26/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1289	1	1	1	0.00
26/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	13,500.00
26/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	234	0	0	0	500.00
26/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1176	1	1	1	0.00
26/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	376	0	0	0	0.00
26/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	21	0	0	0	2,546.00
26/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5528	5	6	5	0.00
26/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	180	0	0	0	750.00
26/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2389	2	2	2	0.00
26/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	405	0	0	0	0.00
26/01/2017	R186 On 04-May-17			Bond Future	8.81	114.9365	114.8322	114.9365	90,393.00
26/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2323	2	2	2	0.00
26/01/2017	R186 On 04-May-17	8.98	Call	Bond Future	2602	3	3	3	0.00
26/01/2017	R186 On 04-May-17	8.94	Call	Bond Future	2440	3	2	3	0.00
26/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2246	2	2	2	0.00
26/01/2017	R186 On 04-May-17	8.44	Call	Bond Future	912	1	1	1	500.00
26/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2284	2	2	2	0.00
26/01/2017	R186 On 04-May-17	8.98	Put	Bond Future	1413	1	1	1	0.00
26/01/2017	R186 On 04-May-17	8.94	Put	Bond Future	1522	1	2	1	500.00
26/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1668	2	2	2	0.00
26/01/2017	R186 On 04-May-17	8.44	Put	Bond Future	3456	3	3	3	0.00
26/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1638	2	2	2	0.00
26/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1609	2	2	2	0.00
26/01/2017	R186 On 03-August-17			Bond Future	8.84	111.8963	111.7891	111.8963	0.00
26/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2971	3	3	3	0.00
26/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3044	3	3	3	0.00
26/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3007	3	3	3	0.00
26/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2496	2	2	2	0.00
26/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2466	2	2	2	0.00
26/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2436	2	2	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
26/01/2017	R186 On 02-November-17			Bond Future	8.86	114.1712	114.0618	114.1712	0.00
26/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	3347	3	3	3	0.00
26/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	3381	3	3	3	0.00
26/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	3416	3	3	3	0.00
26/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	3204	3	3	3	0.00
26/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	3173	3	3	3	0.00
26/01/2017	R186 On 02-November-17	8.88	Put	Bond Future	3236	3	3	3	0.00
26/01/2017	R197 On 02-February-17			Bond Future	295.54	295.5405	295.5434	295.5405	163.00
26/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7037	7	7	7	0.00
26/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7047	7	7	7	0.00
26/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7027	7	7	7	0.00
26/01/2017	R197 On 04-May-17			Bond Future	301.22	301.2144	301.2158	301.2144	1,063.00
26/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7374	7	7	7	0.00
26/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7384	7	7	7	0.00
26/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7364	7	7	7	0.00
26/01/2017	R197 On 03-August-17			Bond Future	300.21	300.2113	300.2109	300.2113	0.00
26/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	7839	8	8	8	0.00
26/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	7849	8	8	8	0.00
26/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	7859	8	8	8	0.00
26/01/2017	R197 On 02-November-17			Bond Future	306.33	306.3308	306.3301	306.3308	0.00
26/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	1160	1	1	1	0.00
26/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	1170	1	1	1	0.00
26/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	1180	1	1	1	0.00
26/01/2017	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
26/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-February-17			Bond Future	246.10	246.0989	246.1011	246.0989	24,906.00
26/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	5619	6	6	6	0.00
26/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	5639	6	6	6	0.00
26/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	5629	6	6	6	0.00
26/01/2017	R202 On 04-May-17			Bond Future	250.82	250.8238	250.8245	250.8238	35,522.00
26/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	5886	6	6	6	0.00
26/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	5896	6	6	6	0.00
26/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	5906	6	6	6	0.00
26/01/2017	R202 On 03-August-17			Bond Future	252.08	252.0855	252.0849	252.0855	0.00
26/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	6275	6	6	6	0.00
26/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	6285	6	6	6	0.00
26/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	6265	6	6	6	0.00
26/01/2017	R202 On 02-November-17			Bond Future	257.22	257.2237	257.2227	257.2237	0.00
26/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	3333	3	3	3	0.00
26/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	3323	3	3	3	0.00
26/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	3313	3	3	3	0.00
26/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R203 On 02-February-17			Bond Future	7.76	103.5824	103.5741	103.5824	6,860.00
26/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	10	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
26/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	14	0	0	0	0.00
26/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	12	0	0	0	0.00
26/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	40	0	0	0	0.00
26/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	37	0	0	0	0.00
26/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	44	0	0	0	0.00
26/01/2017	R203 On 04-May-17			Bond Future	7.65	101.3919	101.3829	101.3919	25,779.00
26/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	2	0	0	0	0.00
26/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	2	0	0	0	0.00
26/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	2	0	0	0	0.00
26/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	258	0	0	0	0.00
26/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	262	0	0	0	0.00
26/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	255	0	0	0	0.00
26/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
26/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	45	0	0	0	0.00
26/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	46	0	0	0	0.00
26/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	46	0	0	0	0.00
26/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	22	0	0	0	0.00
26/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	22	0	0	0	0.00
26/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	23	0	0	0	0.00
26/01/2017	R204 On 02-February-17			Bond Future	7.80	101.4276	101.3849	101.4276	11,758.00
26/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	821	1	1	1	0.00
26/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	855	1	1	1	0.00
26/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	838	1	1	1	0.00
26/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R204 On 04-May-17			Bond Future	7.81	103.3686	103.3245	103.3686	25,617.00
26/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	349	0	0	0	0.00
26/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	367	0	0	0	0.00
26/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	358	0	0	0	0.00
26/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	208	0	0	0	0.00
26/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	202	0	0	0	0.00
26/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	214	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2017	R204 On 03-August-17			Bond Future	7.78	101.3633	101.3178	101.3633	0.00
26/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	358	0	0	0	0.00
26/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	364	0	0	0	0.00
26/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	371	0	0	0	0.00
26/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	393	0	0	0	0.00
26/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	387	0	0	0	0.00
26/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	381	0	0	0	0.00
26/01/2017	R204 On 02-November-17			Bond Future	7.67	103.4240	103.3775	103.4240	0.00
26/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	443	0	0	0	0.00
26/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	430	0	0	0	0.00
26/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	436	0	0	0	0.00
26/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	351	0	0	0	0.00
26/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	347	0	0	0	0.00
26/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	342	0	0	0	0.00
26/01/2017	R207 On 02-February-17			Bond Future	7.93	98.7567	98.6937	98.7567	30,319.00
26/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2449	3	2	3	62.00
26/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3211	3	3	3	0.00
26/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3260	3	3	3	0.00
26/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3235	3	3	3	0.00
26/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R207 On 04-May-17			Bond Future	7.96	100.6466	100.5818	100.6466	75,763.00
26/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	808	1	1	1	0.00
26/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	841	1	1	1	0.00
26/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	824	1	1	1	0.00
26/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	244	0	0	0	0.00
26/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	230	0	0	0	0.00
26/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	237	0	0	0	0.00
26/01/2017	R207 On 03-August-17			Bond Future	7.96	98.9854	98.9187	98.9854	0.00
26/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	940	1	1	1	51.00
26/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1245	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
26/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1230	1	1	1	0.00
26/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1261	1	1	1	0.00
26/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	311	0	0	0	0.00
26/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	300	0	0	0	0.00
26/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	448	0	0	0	0.00
26/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	306	0	0	0	0.00
26/01/2017	R207 On 02-November-17			Bond Future	7.92	100.9978	100.9296	100.9978	0.00
26/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	859	1	1	1	0.00
26/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	882	1	1	1	0.00
26/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	871	1	1	1	0.00
26/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	634	1	1	1	0.00
26/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	625	1	1	1	0.00
26/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	642	1	1	1	0.00
26/01/2017	R208 On 02-February-17			Bond Future	8.09	97.8144	97.7650	97.8144	16,484.00
26/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1836	2	2	2	0.00
26/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1868	2	2	2	0.00
26/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1803	2	2	2	0.00
26/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R208 On 04-May-17			Bond Future	8.11	96.2835	96.2327	96.2835	18,093.00
26/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1213	1	1	1	0.00
26/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1256	1	1	1	0.00
26/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1234	1	1	1	0.00
26/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	398	0	0	0	0.00
26/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	388	0	0	0	0.00
26/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	378	0	0	0	0.00
26/01/2017	R208 On 03-August-17			Bond Future	8.12	98.1803	98.1279	98.1803	0.00
26/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1332	1	1	1	0.00
26/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1368	1	1	1	0.00
26/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1350	1	1	1	0.00
26/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	773	1	1	1	0.00
26/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	785	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
26/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	797	1	1	1	0.00
26/01/2017	R208 On 02-November-17			Bond Future	8.11	96.7725	96.7190	96.7725	0.00
26/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	1289	1	1	1	0.00
26/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	1320	1	1	1	0.00
26/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	1304	1	1	1	0.00
26/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	1084	1	1	1	0.00
26/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	1071	1	1	1	0.00
26/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	1097	1	1	1	0.00
26/01/2017	R209 On 02-February-17			Bond Future	9.40	74.5903	74.4553	74.5903	13,889.00
26/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1196	1	1	1	0.00
26/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1095	1	1	1	0.00
26/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1145	1	1	1	0.00
26/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	230	0	0	0	0.00
26/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	213	0	0	0	0.00
26/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	196	0	0	0	0.00
26/01/2017	R209 On 04-May-17			Bond Future	9.45	72.8672	72.7291	72.8672	52,670.00
26/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	2786	3	3	3	0.00
26/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	751	1	1	1	1,130.00
26/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2148	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2219	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2183	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	1718	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1549	2	2	2	1,130.00
26/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4425	4	4	4	0.00
26/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2059	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2526	2	3	2	1,130.00
26/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2026	2	2	2	0.00
26/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	1993	2	2	2	0.00
26/01/2017	R209 On 03-August-17			Bond Future	9.48	74.3027	74.1615	74.3027	0.00
26/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2839	3	3	3	0.00
26/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2805	3	3	3	0.00
26/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2873	3	3	3	0.00
26/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3142	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
26/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3108	3	3	3	0.00
26/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3177	3	3	3	0.00
26/01/2017	R209 On 02-November-17			Bond Future	9.52	72.6617	72.5176	72.6617	0.00
26/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	3745	4	4	4	0.00
26/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	3675	4	4	4	0.00
26/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	3710	4	4	4	0.00
26/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	3591	4	4	4	0.00
26/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	3657	4	4	4	0.00
26/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	3624	4	4	4	0.00
26/01/2017	R210 On 02-February-17			Bond Future	187.07	186.1738	187.0737	186.1738	585.00
26/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	3786	5	4	5	0.00
26/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	3766	5	4	5	0.00
26/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	3776	5	4	5	0.00
26/01/2017	R210 On 04-May-17			Bond Future	188.34	187.4288	188.3449	187.4288	1,428.00
26/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	3965	5	4	5	0.00
26/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	3975	5	4	5	0.00
26/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	3985	5	4	5	0.00
26/01/2017	R210 On 03-August-17			Bond Future	192.07	191.1320	192.0651	191.1320	0.00
26/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	4225	5	4	5	0.00
26/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	4235	5	4	5	0.00
26/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	4215	5	4	5	0.00
26/01/2017	R210 On 02-November-17			Bond Future	193.55	192.5954	193.5472	192.5954	0.00
26/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	1477	1	1	1	0.00
26/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	1457	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
26/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	1467	1	1	1	0.00
26/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 02-February-17			Bond Future	146.22	146.2193	146.2207	146.2193	3,380.00
26/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3059	3	3	3	0.00
26/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3069	3	3	3	0.00
26/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3049	3	3	3	0.00
26/01/2017	R212 On 04-May-17			Bond Future	149.03	149.0265	149.0272	149.0265	1,000.00
26/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3213	3	3	3	0.00
26/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3223	3	3	3	0.00
26/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3203	3	3	3	0.00
26/01/2017	R212 On 03-August-17			Bond Future	149.92	149.9210	149.9207	149.9210	0.00
26/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3419	3	3	3	0.00
26/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3429	3	3	3	0.00
26/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3439	3	3	3	0.00
26/01/2017	R212 On 02-November-17			Bond Future	152.98	152.9768	152.9764	152.9768	0.00
26/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	566	1	1	1	0.00
26/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	556	1	1	1	0.00
26/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	576	1	1	1	0.00
26/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
26/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
26/01/2017	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
26/01/2017	R213 On 02-February-17			Bond Future	9.21	85.8941	85.8294	85.8941	10,051.00
26/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1389	1	1	1	0.00
26/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1500	2	2	2	0.00
26/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1444	2	1	2	0.00
26/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	132	0	0	0	0.00
26/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	121	0	0	0	0.00
26/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	110	0	0	0	0.00
26/01/2017	R213 On 04-May-17			Bond Future	9.26	83.9863	83.9200	83.9863	42,480.00
26/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2409	2	2	2	0.00
26/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2446	2	2	2	0.00
26/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2371	2	2	2	0.00
26/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1716	2	2	2	0.00
26/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1687	2	2	2	0.00
26/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1746	2	2	2	0.00
26/01/2017	R213 On 03-August-17			Bond Future	9.29	85.6407	85.5726	85.6407	0.00
26/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2965	3	3	3	0.00
26/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3000	3	3	3	0.00
26/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3035	3	3	3	0.00
26/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2692	3	3	3	0.00
26/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2661	3	3	3	0.00
26/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2723	3	3	3	0.00
26/01/2017	R213 On 02-November-17			Bond Future	9.33	83.8288	83.7592	83.8288	0.00
26/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	3582	4	4	4	0.00
26/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	3514	4	4	4	0.00
26/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	3548	4	4	4	0.00
26/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	3429	3	3	3	0.00
26/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	3398	3	3	3	0.00
26/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	3366	3	3	3	0.00
26/01/2017	R214 On 02-February-17			Bond Future	9.46	75.0753	74.9700	75.0753	7,925.00
26/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1631	2	2	2	0.00
26/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1572	2	2	2	0.00
26/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1691	2	2	2	0.00
26/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	125	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
26/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	114	0	0	0	0.00
26/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	136	0	0	0	0.00
26/01/2017	R214 On 04-May-17			Bond Future	9.50	73.2142	73.1065	73.2142	34,273.00
26/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2553	3	3	3	0.00
26/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2476	3	2	3	0.00
26/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2515	3	3	3	0.00
26/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2044	2	2	2	0.00
26/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2011	2	2	2	0.00
26/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	1979	2	2	2	0.00
26/01/2017	R214 On 03-August-17			Bond Future	9.54	74.6565	74.5462	74.6565	0.00
26/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3049	3	3	3	0.00
26/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3120	3	3	3	0.00
26/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3084	3	3	3	0.00
26/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3196	3	3	3	0.00
26/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3161	3	3	3	0.00
26/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3232	3	3	3	0.00
26/01/2017	R214 On 02-November-17			Bond Future	9.57	72.8750	72.7624	72.8750	0.00
26/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	3882	4	4	4	0.00
26/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	3955	4	4	4	0.00
26/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	3919	4	4	4	0.00
26/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	3802	4	4	4	0.00
26/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	3733	4	4	4	0.00
26/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	3767	4	4	4	0.00
26/01/2017	R248 On 02-February-17			Bond Future	9.51	96.4559	96.2750	96.4559	37,243.00
26/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2361	3	2	3	0.00
26/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2517	3	3	3	0.00
26/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2439	3	2	3	0.00
26/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	120	0	0	0	0.00
26/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	131	0	0	0	0.00
26/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	109	0	0	0	0.00
26/01/2017	R248 On 04-May-17			Bond Future	9.56	93.8624	93.6776	93.8624	60,385.00
26/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3527	4	4	4	0.00
26/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3477	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
26/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3427	4	3	4	0.00
26/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2534	2	3	2	0.00
26/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2574	3	3	3	0.00
26/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2494	2	2	2	0.00
26/01/2017	R248 On 03-August-17			Bond Future	9.59	95.7113	95.5223	95.7113	0.00
26/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4106	4	4	4	0.00
26/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4151	4	4	4	0.00
26/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4060	4	4	4	0.00
26/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4324	4	4	4	0.00
26/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4278	4	4	4	0.00
26/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4370	4	4	4	0.00
26/01/2017	R248 On 02-November-17			Bond Future	9.63	93.2160	93.0230	93.2160	0.00
26/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	5200	5	5	5	0.00
26/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	5246	5	5	5	0.00
26/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	5293	5	5	5	0.00
26/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	5096	5	5	5	0.00
26/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	5052	5	5	5	0.00
26/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	5009	5	5	5	0.00