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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2017	2025 On 04-May-17			Bond Future	129.68	129.7801	129.6785	129.7801	2,414.00
13/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2891	3	2891	3	0.00
13/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2881	3	2881	3	0.00
13/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2901	3	2901	3	0.00
13/02/2017	2025 On 03-August-17			Bond Future	130.85	130.9505	130.8472	130.9505	0.00
13/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3113	3	3113	3	0.00
13/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3133	3	3133	3	0.00
13/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3123	3	3123	3	0.00
13/02/2017	2025 On 02-November-17			Bond Future	133.47	133.5799	133.4719	133.5799	0.00
13/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	512	1	512	1	0.00
13/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	492	1	492	1	0.00
13/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	502	1	502	1	0.00
13/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2029 On 04-May-17			Bond Future	101.83	101.8373	101.8321	101.8373	2,272.00
13/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1182	1	1182	1	0.00
13/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1162	1	1162	1	0.00
13/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1172	1	1172	1	0.00
13/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 04-May-17			Bond Future	9.15	93.1808	9.1479	93.1808	32,785.00
13/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1329	1	1329	1	0.00
13/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	1260	1	1260	1	0.00
13/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1192	1	1192	1	0.00
13/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 04-May-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
13/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 03-August-17			Bond Future	9.20	90.9584	9.1960	90.9584	0.00
13/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	916	0	916	0	0.00
13/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	984	1	984	1	0.00
13/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	1052	1	1052	1	0.00
13/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 02-November-17			Bond Future	9.23	92.7668	9.2312	92.7668	0.00
13/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	870	0	870	0	0.00
13/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	802	0	802	0	0.00
13/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	735	0	735	0	0.00
13/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2032 On 04-May-17			Bond Future	9.28	92.1970	9.2821	92.1970	19,129.00
13/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2782	3	2782	3	0.00
13/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2738	3	2738	3	0.00
13/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2694	2	2694	2	0.00
13/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1490	2	1490	2	0.00
13/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1520	2	1520	2	0.00
13/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1460	2	1460	2	0.00
13/02/2017	2032 On 03-August-17			Bond Future	9.33	93.9623	9.3278	93.9623	0.00
13/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3442	3	3442	3	0.00
13/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3522	3	3522	3	0.00
13/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3482	3	3482	3	0.00
13/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2622	3	2622	3	0.00
13/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2689	3	2689	3	0.00
13/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2655	3	2655	3	0.00
13/02/2017	2032 On 02-November-17			Bond Future	9.37	91.6710	9.3672	91.6710	0.00
13/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4208	4	4208	4	0.00
13/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4246	4	4246	4	0.00
13/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4285	4	4285	4	0.00
13/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3353	4	3353	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
13/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3386	4	3386	4	0.00
13/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3320	4	3320	4	0.00
13/02/2017	2033 On 04-May-17			Bond Future	108.54	108.5426	108.5369	108.5426	5,778.00
13/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2303	2	2303	2	0.00
13/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2313	2	2313	2	0.00
13/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2293	2	2293	2	0.00
13/02/2017	2033 On 03-August-17			Bond Future	110.64	110.6467	110.6410	110.6467	0.00
13/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2479	2	2479	2	0.00
13/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2489	2	2489	2	0.00
13/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2499	2	2499	2	0.00
13/02/2017	2033 On 02-November-17			Bond Future	111.77	111.7779	111.7699	111.7779	0.00
13/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1680	2	1680	2	0.00
13/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1690	2	1690	2	0.00
13/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1700	2	1700	2	0.00
13/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2037 On 04-May-17			Bond Future	9.51	92.9711	9.5051	92.9711	46,492.00
13/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2730	3	2730	3	0.00
13/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2641	2	2641	2	0.00
13/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2685	2	2685	2	0.00
13/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2028	2	2028	2	0.00
13/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1991	2	1991	2	0.00
13/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1954	2	1954	2	0.00
13/02/2017	2037 On 03-August-17			Bond Future	9.56	90.4942	9.5557	90.4942	160.00
13/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3557	3	3557	3	0.00
13/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3516	3	3516	3	0.00
13/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3475	3	3475	3	0.00

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13/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3399	4	3399	4	0.00
13/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3359	4	3359	4	0.00
13/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3440	4	3440	4	0.00
13/02/2017	2037 On 02-November-17			Bond Future	9.59	92.2935	9.5949	92.2935	0.00
13/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4555	4	4555	4	0.00
13/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4514	4	4514	4	0.00
13/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4596	4	4596	4	0.00
13/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3994	4	3994	4	0.00
13/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4033	4	4033	4	0.00
13/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4071	4	4071	4	0.00
13/02/2017	2038 On 04-May-17			Bond Future	136.01	136.0161	136.0090	136.0161	20,533.00
13/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	3771	4	3771	4	0.00
13/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	3781	4	3781	4	0.00
13/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	3761	4	3761	4	0.00
13/02/2017	2038 On 03-August-17			Bond Future	137.13	137.1394	137.1320	137.1394	0.00
13/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4038	4	4038	4	0.00
13/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4028	4	4028	4	0.00
13/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4048	4	4048	4	0.00
13/02/2017	2038 On 02-November-17			Bond Future	139.88	139.8930	139.8829	139.8930	0.00
13/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	3083	3	3083	3	0.00
13/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	3063	3	3063	3	0.00
13/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	3073	3	3073	3	0.00
13/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2040 On 04-May-17			Bond Future	9.51	97.2500	9.5088	97.2500	9,025.00
13/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	3109	3	3109	3	0.00
13/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	3158	3	3158	3	0.00

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13/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	3060	3	3060	3	0.00
13/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2041	2	2041	2	0.00
13/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2079	2	2079	2	0.00
13/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2003	2	2003	2	0.00
13/02/2017	2040 On 03-August-17			Bond Future	9.56	94.6047	9.5577	94.6047	0.00
13/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	4016	4	4016	4	0.00
13/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	4107	4	4107	4	0.00
13/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	4061	4	4061	4	0.00
13/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3516	4	3516	4	0.00
13/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3474	4	3474	4	0.00
13/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3558	4	3558	4	0.00
13/02/2017	2040 On 02-November-17			Bond Future	9.60	96.4857	9.5957	96.4857	0.00
13/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4981	5	4981	5	0.00
13/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5025	5	5025	5	0.00
13/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4936	5	4936	5	0.00
13/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4380	5	4380	5	0.00
13/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4422	5	4422	5	0.00
13/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4464	5	4464	5	0.00
13/02/2017	2044 On 04-May-17			Bond Future	9.54	94.2613	9.5427	94.2613	19,616.00
13/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	3185	3	3185	3	0.00
13/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	3135	3	3135	3	0.00
13/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3235	3	3235	3	0.00
13/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2053	2	2053	2	0.00
13/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2015	2	2015	2	0.00
13/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2091	2	2091	2	0.00
13/02/2017	2044 On 03-August-17			Bond Future	9.59	91.6839	9.5905	91.6839	0.00
13/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	4066	4	4066	4	0.00
13/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3976	4	3976	4	0.00
13/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	4021	4	4021	4	0.00
13/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3714	4	3714	4	0.00
13/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3670	4	3670	4	0.00
13/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3627	4	3627	4	0.00
13/02/2017	2044 On 02-November-17			Bond Future	9.63	93.5068	9.6277	93.5068	0.00
13/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4919	5	4919	5	0.00

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13/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5009	5	5009	5	0.00
13/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4964	5	4964	5	0.00
13/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4591	5	4591	5	0.00
13/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4548	5	4548	5	0.00
13/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4634	5	4634	5	0.00
13/02/2017	2046 On 04-May-17			Bond Future	133.42	133.9888	133.4175	133.9888	19,696.00
13/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4913	4	4913	4	0.00
13/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4923	4	4923	4	0.00
13/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4903	4	4903	4	0.00
13/02/2017	2046 On 03-August-17			Bond Future	136.00	136.5860	136.0039	136.5860	0.00
13/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5186	5	5186	5	0.00
13/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5166	5	5166	5	0.00
13/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5176	5	5176	5	0.00
13/02/2017	2046 On 02-November-17			Bond Future	137.13	137.7243	137.1277	137.7243	0.00
13/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	828	1	828	1	0.00
13/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	808	1	808	1	0.00
13/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	818	1	818	1	0.00
13/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 04-May-17			Bond Future	145.22	145.2296	145.2219	145.2296	24,007.00
13/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2618	3	2618	3	0.00
13/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2608	3	2608	3	0.00
13/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2628	3	2628	3	0.00
13/02/2017	2050 On 03-August-17			Bond Future	146.36	146.3660	146.3586	146.3660	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
13/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2861	3	2861	3	0.00
13/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2881	3	2881	3	0.00
13/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2871	3	2871	3	0.00
13/02/2017	2050 On 02-November-17			Bond Future	149.29	149.3048	149.2943	149.3048	0.00
13/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4644	5	4644	5	0.00
13/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4624	5	4624	5	0.00
13/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4634	5	4634	5	0.00
13/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
13/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
13/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	AL37 On 04-May-17			Index Future	527.48	526.4520	527.4810	526.4520	1.00
13/02/2017	AL37 On 03-August-17			Index Future	537.59	536.5330	537.5850	536.5330	0.00
13/02/2017	AL37 On 02-November-17			Index Future	548.26	547.1970	548.2590	547.1970	0.00
13/02/2017	AL7T On 04-May-17			Index Future	611.10	608.9720	611.0970	608.9720	0.00
13/02/2017	AL7T On 03-August-17			Index Future	622.80	620.6330	622.8020	620.6330	0.00
13/02/2017	AL7T On 02-November-17			Index Future	635.17	632.9680	635.1680	632.9680	0.00
13/02/2017	ALBI On 04-May-17			Index Future	555.68	553.5530	555.6800	553.5530	598.00
13/02/2017	ALBI On 03-August-17			Index Future	566.32	564.1530	566.3240	564.1530	0.00
13/02/2017	ALBI On 02-November-17			Index Future	577.57	575.3660	577.5680	575.3660	0.00
13/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C040 On 31-January-40			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
13/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2017	EL28 On 04-May-17			Bond Future	130.03	130.0305	130.0259	130.0305	0.00
13/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7874	8	7874	8	0.00
13/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7884	8	7884	8	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
13/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7894	8	7894	8	0.00
13/02/2017	EL28 On 03-August-17			Bond Future	132.55	132.5509	132.5465	132.5509	0.00
13/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2624	3	2624	3	0.00
13/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2614	3	2614	3	0.00
13/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2634	3	2634	3	0.00
13/02/2017	EL28 On 02-November-17			Bond Future	133.44	133.4453	133.4383	133.4453	0.00
13/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	432	0	432	0	0.00
13/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	452	0	452	0	0.00
13/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	442	0	442	0	0.00
13/02/2017	ES33 On 04-May-17			Bond Future	10.43	78.0020	10.4251	78.0020	9,466.00
13/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	796	0	796	0	0.00
13/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	732	0	732	0	0.00
13/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	859	0	859	0	0.00
13/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 03-August-17			Bond Future	10.50	79.4955	10.5027	79.4955	0.00
13/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	299	0	299	0	0.00
13/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	173	0	173	0	0.00
13/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	236	0	236	0	0.00
13/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 02-November-17			Bond Future	10.58	77.2826	10.5772	77.2826	0.00
13/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	515	0	515	0	0.00
13/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	639	0	639	0	0.00
13/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	577	0	577	0	0.00
13/02/2017	ES33 On 02-November-17	10.67	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
13/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
13/02/2017	ES42 On 04-May-17			Bond Future	10.57	81.8444	10.5704	81.8444	8,777.00
13/02/2017	ES42 On 03-August-17			Bond Future	10.65	83.4113	10.6466	83.4113	0.00
13/02/2017	ES42 On 02-November-17			Bond Future	10.72	80.8074	10.7189	80.8074	0.00
13/02/2017	GOVI On 04-May-17			GOVI	553.42	551.3010	553.4180	551.3010	394.00
13/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2912280	289	2912280	289	0.00
13/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2912180	289	2912180	289	0.00
13/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2912380	289	2912380	289	0.00
13/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 03-August-17			GOVI	564.02	561.8580	564.0190	561.8580	0.00
13/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	29190	1	29190	1	0.00
13/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	29090	1	29090	1	0.00
13/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	29290	1	29290	1	0.00
13/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 02-November-17			GOVI	575.22	573.0250	575.2170	573.0250	0.00
13/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	27770	1	27770	1	0.00
13/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	27670	1	27670	1	0.00
13/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	27570	1	27570	1	0.00
13/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
13/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2017	IGOV On 04-May-17			Index Future	254.32	254.4510	254.3230	254.4510	922.00
13/02/2017	IGOV On 03-August-17			Index Future	259.25	259.3830	259.2540	259.3830	412.00
13/02/2017	IGOV On 02-November-17			Index Future	264.45	264.5910	264.4540	264.5910	0.00
13/02/2017	ILBI On 04-May-17			Index Future	687.19	687.3290	687.1900	687.3290	0.00
13/02/2017	ILBI On 03-August-17			Index Future	700.23	700.3660	700.2280	700.3660	0.00
13/02/2017	ILBI On 02-November-17			Index Future	714.34	714.4900	714.3430	714.4900	0.00
13/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	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
13/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6113	99.6082	99.6113	0.00
13/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6419	99.6346	99.6419	0.00
13/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8976	99.8838	99.8976	0.00
13/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.9316	99.9126	99.9316	0.00
13/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9254	99.9118	99.9254	0.00
13/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.2147	99.1955	99.2147	0.00
13/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8685	98.8438	98.8685	0.00
13/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9220	98.8932	98.9220	0.00
13/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.37	99.4100	99.3700	99.4100	0.00
13/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.85	99.9123	99.8508	99.9123	0.00
13/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.50	97.6083	97.4973	97.6083	0.00
13/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.80	96.9172	96.7955	96.9172	0.00
13/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.06	96.1934	96.0583	96.1934	0.00
13/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.30	96.4520	96.3036	96.4520	0.00
13/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.55	98.7055	98.5493	98.7055	50.00
13/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.74	98.9021	98.7402	98.9021	0.00
13/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.27	97.5427	97.2716	97.5427	0.00
13/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.32	94.6102	94.3233	94.6102	0.00
13/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.10	93.3954	93.0981	93.3954	0.00
13/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.25	95.5495	95.2503	95.5495	0.00
13/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.99	99.2912	98.9945	99.2912	0.00
13/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.59	97.8950	97.5891	97.8950	0.00
13/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
13/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
13/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
13/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
13/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
13/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
13/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	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
13/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
13/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
13/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
13/02/2017	R023 On 04-May-17			Bond Future	8.36	98.4902	8.3583	98.4902	19,210.00
13/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1694	2	1694	2	0.00
13/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1752	2	1752	2	0.00
13/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1723	2	1723	2	0.00
13/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	669	1	669	1	0.00
13/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	654	1	654	1	0.00
13/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	639	1	639	1	0.00
13/02/2017	R023 On 03-August-17			Bond Future	8.39	100.3761	8.3882	100.3761	0.00
13/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2021	2	2021	2	0.00
13/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2072	2	2072	2	0.00
13/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2047	2	2047	2	0.00
13/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1201	1	1201	1	0.00
13/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1184	1	1184	1	0.00
13/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1167	1	1167	1	0.00
13/02/2017	R023 On 02-November-17			Bond Future	8.41	98.4391	8.4099	98.4391	0.00
13/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2210	2	2210	2	0.00
13/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2234	2	2234	2	0.00
13/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2257	2	2257	2	0.00
13/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1573	2	1573	2	0.00
13/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1556	2	1556	2	0.00
13/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1591	2	1591	2	0.00
13/02/2017	R035 On 04-May-17			Bond Future	9.42	96.5630	9.4164	96.5630	7,829.00
13/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	931	0	931	0	0.00
13/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1093	1	1093	1	0.00
13/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	1012	1	1012	1	0.00
13/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 03-August-17			Bond Future	9.46	98.4119	9.4622	98.4119	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
13/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	470	0	470	0	0.00
13/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	389	0	389	0	0.00
13/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	308	0	308	0	0.00
13/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 02-November-17			Bond Future	9.50	95.8652	9.5041	95.8652	0.00
13/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	770	0	770	0	0.00
13/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	850	0	850	0	0.00
13/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	690	0	690	0	0.00
13/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R186 On 04-May-17			Bond Future	8.75	114.8011	8.7527	114.8011	115,377.00
13/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3694	3	3694	3	0.00
13/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2282	2	2282	2	0.00
13/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2486	2	2486	2	0.00
13/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1591	1	1591	1	500.00
13/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2363	2	2363	2	0.00
13/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2657	2	2657	2	0.00
13/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	879	1	879	1	500.00
13/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2322	2	2322	2	0.00
13/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1106	1	1106	1	0.00
13/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	669	1	669	1	5,709.00
13/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1341	2	1341	2	0.00
13/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1206	1	1206	1	500.00
13/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3061	3	3061	3	0.00
13/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1313	2	1313	2	0.00
13/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1955	2	1955	2	0.00
13/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1286	1	1286	1	0.00
13/02/2017	R186 On 03-August-17			Bond Future	8.79	111.6961	8.7933	111.6961	0.00
13/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5604	5	5604	5	0.00
13/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4888	5	4888	5	0.00
13/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3031	3	3031	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3105	3	3105	3	0.00
13/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3068	3	3068	3	0.00
13/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2813	3	2813	3	0.00
13/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1219	1	1219	1	750.00
13/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	975	1	975	1	6,500.00
13/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2248	2	2248	2	0.00
13/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2189	2	2189	2	0.00
13/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2432	3	2432	3	750.00
13/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2219	2	2219	2	0.00
13/02/2017	R186 On 02-November-17			Bond Future	8.82	113.9168	8.8233	113.9168	0.00
13/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3412	3	3412	3	0.00
13/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3446	3	3446	3	0.00
13/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3481	3	3481	3	0.00
13/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3007	3	3007	3	0.00
13/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2977	3	2977	3	0.00
13/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3038	3	3038	3	0.00
13/02/2017	R197 On 04-May-17			Bond Future	302.11	302.1263	302.1103	302.1263	1,063.00
13/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6480	6	6480	6	0.00
13/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6490	6	6490	6	0.00
13/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6470	6	6470	6	0.00
13/02/2017	R197 On 03-August-17			Bond Future	301.01	301.0294	301.0138	301.0294	0.00
13/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7036	7	7036	7	0.00
13/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7056	7	7056	7	0.00
13/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7046	7	7046	7	0.00
13/02/2017	R197 On 02-November-17			Bond Future	307.05	307.0742	307.0523	307.0742	0.00
13/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1882	2	1882	2	0.00
13/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1892	2	1892	2	0.00
13/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1902	2	1902	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
13/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 04-May-17			Bond Future	250.04	250.0526	250.0394	250.0526	33,863.00
13/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6671	7	6671	7	0.00
13/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6681	7	6681	7	0.00
13/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6691	7	6691	7	0.00
13/02/2017	R202 On 03-August-17			Bond Future	251.19	251.2062	251.1934	251.2062	0.00
13/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7167	7	7167	7	0.00
13/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7177	7	7177	7	0.00
13/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7157	7	7157	7	0.00
13/02/2017	R202 On 02-November-17			Bond Future	256.23	256.2502	256.2323	256.2502	0.00
13/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2342	2	2342	2	0.00
13/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2332	2	2332	2	0.00
13/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2322	2	2322	2	0.00
13/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R203 On 04-May-17			Bond Future	7.36	101.4647	7.3591	101.4647	31,101.00
13/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	6	0	6	0	0.00
13/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	7	0	7	0	0.00
13/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	7	0	7	0	0.00
13/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	161	0	161	0	0.00
13/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	158	0	158	0	0.00
13/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	164	0	164	0	0.00
13/02/2017	R203 On 03-August-17			Bond Future	6.46	103.4075	6.4626	103.4075	0.00
13/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R203 On 03-August-17	4.89	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
13/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	169	0	169	0	0.00
13/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	170	0	170	0	0.00
13/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	171	0	171	0	0.00
13/02/2017	R204 On 04-May-17			Bond Future	7.65	103.4852	7.6524	103.4852	29,025.00
13/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	474	0	474	0	0.00
13/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	497	0	497	0	0.00
13/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	485	0	485	0	0.00
13/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	99	0	99	0	0.00
13/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	96	0	96	0	0.00
13/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	103	0	103	0	0.00
13/02/2017	R204 On 03-August-17			Bond Future	7.63	101.4261	7.6325	101.4261	0.00
13/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	438	0	438	0	0.00
13/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	445	0	445	0	0.00
13/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	453	0	453	0	0.00
13/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	287	0	287	0	0.00
13/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	282	0	282	0	0.00
13/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	277	0	277	0	0.00
13/02/2017	R204 On 02-November-17			Bond Future	7.53	103.4425	7.5308	103.4425	0.00
13/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	512	0	512	0	0.00
13/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	498	0	498	0	0.00
13/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	505	0	505	0	0.00
13/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	277	0	277	0	0.00
13/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	273	0	273	0	0.00
13/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	269	0	269	0	0.00
13/02/2017	R207 On 04-May-17			Bond Future	7.86	100.6888	7.8596	100.6888	79,350.00
13/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	944	1	944	1	0.00
13/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	980	1	980	1	0.00
13/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	962	1	962	1	0.00
13/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	135	0	135	0	0.00
13/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	145	0	145	0	0.00
13/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	139	0	139	0	0.00
13/02/2017	R207 On 03-August-17			Bond Future	7.88	98.9734	7.8751	98.9734	0.00
13/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1036	1	1036	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1363	1	1363	1	0.00
13/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1346	1	1346	1	0.00
13/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1379	1	1379	1	0.00
13/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	242	0	242	0	0.00
13/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	233	0	233	0	0.00
13/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	359	0	359	0	0.00
13/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	237	0	237	0	0.00
13/02/2017	R207 On 02-November-17			Bond Future	7.85	100.9411	7.8459	100.9411	0.00
13/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	915	1	915	1	0.00
13/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	939	1	939	1	0.00
13/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	927	1	927	1	0.00
13/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	547	1	547	1	0.00
13/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	539	1	539	1	0.00
13/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	555	1	555	1	0.00
13/02/2017	R208 On 04-May-17			Bond Future	8.03	96.3264	8.0311	96.3264	21,493.00
13/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1333	1	1333	1	0.00
13/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1381	1	1381	1	0.00
13/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1357	1	1357	1	0.00
13/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	255	0	255	0	0.00
13/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	240	0	240	0	0.00
13/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	247	0	247	0	0.00
13/02/2017	R208 On 03-August-17			Bond Future	8.05	98.1707	8.0508	98.1707	0.00
13/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1414	1	1414	1	0.00
13/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1452	1	1452	1	0.00
13/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1433	1	1433	1	0.00
13/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	651	1	651	1	0.00
13/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	641	1	641	1	0.00
13/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	662	1	662	1	0.00
13/02/2017	R208 On 02-November-17			Bond Future	8.05	96.7193	8.0510	96.7193	0.00
13/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1348	1	1348	1	0.00
13/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1380	1	1380	1	0.00
13/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1364	1	1364	1	0.00
13/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	969	1	969	1	0.00
13/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	956	1	956	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
13/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	980	1	980	1	0.00
13/02/2017	R209 On 04-May-17			Bond Future	9.38	72.7750	9.3836	72.7750	61,076.00
13/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	709	1	709	1	1,130.00
13/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2861	3	2861	3	0.00
13/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2178	2	2178	2	0.00
13/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1725	2	1725	2	0.00
13/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2215	2	2215	2	0.00
13/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2253	2	2253	2	0.00
13/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1187	1	1187	1	1,130.00
13/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3948	4	3948	4	0.00
13/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1653	2	1653	2	0.00
13/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2097	2	2097	2	1,130.00
13/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1622	2	1622	2	0.00
13/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1591	2	1591	2	0.00
13/02/2017	R209 On 03-August-17			Bond Future	9.43	74.1683	9.4252	74.1683	0.00
13/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2901	3	2901	3	0.00
13/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2867	3	2867	3	0.00
13/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2936	3	2936	3	0.00
13/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2800	3	2800	3	0.00
13/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2766	3	2766	3	0.00
13/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2834	3	2834	3	0.00
13/02/2017	R209 On 02-November-17			Bond Future	9.46	72.4918	9.4613	72.4918	0.00
13/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3789	4	3789	4	0.00
13/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3719	4	3719	4	0.00
13/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3754	4	3754	4	0.00
13/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3257	3	3257	3	0.00
13/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3322	4	3322	4	0.00
13/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3289	3	3289	3	0.00
13/02/2017	R210 On 04-May-17			Bond Future	188.79	188.8048	188.7946	188.8048	1,698.00
13/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3515	4	3515	4	0.00
13/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3535	4	3535	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
13/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3525	4	3525	4	0.00
13/02/2017	R210 On 03-August-17			Bond Future	192.45	192.4645	192.4544	192.4645	0.00
13/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3836	4	3836	4	0.00
13/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3846	4	3846	4	0.00
13/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3826	4	3826	4	0.00
13/02/2017	R210 On 02-November-17			Bond Future	193.88	193.8971	193.8830	193.8971	0.00
13/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1813	2	1813	2	0.00
13/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1803	2	1803	2	0.00
13/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1793	2	1793	2	0.00
13/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 04-May-17			Bond Future	149.54	149.5480	149.5401	149.5480	3,258.00
13/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2700	3	2700	3	0.00
13/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2690	3	2690	3	0.00
13/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2710	3	2710	3	0.00
13/02/2017	R212 On 03-August-17			Bond Future	150.39	150.3971	150.3892	150.3971	0.00
13/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2951	3	2951	3	0.00
13/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2961	3	2961	3	0.00
13/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	2971	3	2971	3	0.00
13/02/2017	R212 On 02-November-17			Bond Future	153.41	153.4170	153.4060	153.4170	0.00
13/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	996	1	996	1	0.00
13/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	986	1	986	1	0.00
13/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	1006	1	1006	1	0.00
13/02/2017	R212 On 02-November-17	152.40	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
13/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
13/02/2017	R213 On 04-May-17			Bond Future	9.17	84.1421	9.1672	84.1421	44,842.00
13/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2533	2	2533	2	0.00
13/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2615	2	2615	2	0.00
13/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2574	2	2574	2	0.00
13/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1273	1	1273	1	0.00
13/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1248	1	1248	1	0.00
13/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1299	1	1299	1	0.00
13/02/2017	R213 On 03-August-17			Bond Future	9.21	85.7533	9.2080	85.7533	0.00
13/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3152	3	3152	3	0.00
13/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3188	3	3188	3	0.00
13/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3225	3	3225	3	0.00
13/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2305	3	2305	3	0.00
13/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2276	2	2276	2	0.00
13/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2335	3	2335	3	0.00
13/02/2017	R213 On 02-November-17			Bond Future	9.24	83.9062	9.2446	83.9062	0.00
13/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3783	4	3783	4	0.00
13/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3713	4	3713	4	0.00
13/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3748	4	3748	4	0.00
13/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3081	3	3081	3	0.00
13/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3050	3	3050	3	0.00
13/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3019	3	3019	3	0.00
13/02/2017	R214 On 04-May-17			Bond Future	9.46	73.0085	9.4618	73.0085	34,734.00
13/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2387	2	2387	2	0.00
13/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2467	2	2467	2	0.00
13/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2427	2	2427	2	0.00
13/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1681	2	1681	2	0.00
13/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1650	2	1650	2	0.00
13/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1619	2	1619	2	0.00
13/02/2017	R214 On 03-August-17			Bond Future	9.50	74.4065	9.5022	74.4065	0.00
13/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	3011	3	3011	3	0.00
13/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	3047	3	3047	3	0.00
13/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3083	3	3083	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
13/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2919	3	2919	3	0.00
13/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2883	3	2883	3	0.00
13/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2954	3	2954	3	0.00
13/02/2017	R214 On 02-November-17			Bond Future	9.54	72.5875	9.5391	72.5875	0.00
13/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3867	4	3867	4	0.00
13/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3940	4	3940	4	0.00
13/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3903	4	3903	4	0.00
13/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3576	4	3576	4	0.00
13/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3507	4	3507	4	0.00
13/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3541	4	3541	4	0.00
13/02/2017	R248 On 04-May-17			Bond Future	9.54	93.4143	9.5386	93.4143	63,465.00
13/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3293	3	3293	3	0.00
13/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3242	3	3242	3	0.00
13/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3191	3	3191	3	0.00
13/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2136	2	2136	2	0.00
13/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2097	2	2097	2	0.00
13/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2175	2	2175	2	0.00
13/02/2017	R248 On 03-August-17			Bond Future	9.58	95.2031	9.5812	95.2031	200.00
13/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3898	4	3898	4	0.00
13/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3944	4	3944	4	0.00
13/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3854	4	3854	4	0.00
13/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3955	4	3955	4	0.00
13/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4001	4	4001	4	0.00
13/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4048	4	4048	4	0.00
13/02/2017	R248 On 02-November-17			Bond Future	9.62	92.6559	9.6202	92.6559	0.00
13/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4995	5	4995	5	0.00
13/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	5086	5	5086	5	0.00
13/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	5040	5	5040	5	0.00
13/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4816	5	4816	5	0.00
13/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4771	5	4771	5	0.00
13/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4727	5	4727	5	0.00