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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
14/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	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
14/02/2017	2025 On 04-May-17			Bond Future	129.67	129.6785	129.6737	129.6785	2,414.00
14/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2896	3	2896	3	0.00
14/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2886	3	2886	3	0.00
14/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2906	3	2906	3	0.00
14/02/2017	2025 On 03-August-17			Bond Future	130.84	130.8472	130.8427	130.8472	0.00
14/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3117	3	3117	3	0.00
14/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3137	3	3137	3	0.00
14/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3127	3	3127	3	0.00
14/02/2017	2025 On 02-November-17			Bond Future	133.47	133.4719	133.4673	133.4719	0.00
14/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	507	1	507	1	0.00
14/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	487	0	487	0	0.00
14/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	497	1	497	1	0.00
14/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2029 On 04-May-17			Bond Future	101.83	101.8321	101.8281	101.8321	2,272.00
14/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1178	1	1178	1	0.00
14/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1158	1	1158	1	0.00
14/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1168	1	1168	1	0.00
14/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 04-May-17			Bond Future	9.04	93.6137	9.0393	93.6137	32,785.00
14/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	2093	1	2093	1	0.00
14/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	2024	1	2024	1	0.00
14/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1956	1	1956	1	0.00
14/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/02/2017	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
14/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 03-August-17			Bond Future	9.08	91.4000	9.0836	91.4000	0.00
14/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	1695	1	1695	1	0.00
14/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	1763	1	1763	1	0.00
14/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	1831	1	1831	1	0.00
14/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 02-November-17			Bond Future	9.11	93.2153	9.1150	93.2153	0.00
14/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	1664	1	1664	1	0.00
14/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	1597	1	1597	1	0.00
14/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	1529	1	1529	1	0.00
14/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2032 On 04-May-17			Bond Future	9.18	92.6229	9.1788	92.6229	19,129.00
14/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	3270	3	3270	3	0.00
14/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	3222	3	3222	3	0.00
14/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	3174	3	3174	3	0.00
14/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1193	1	1193	1	0.00
14/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1219	2	1219	2	0.00
14/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1168	1	1168	1	0.00
14/02/2017	2032 On 03-August-17			Bond Future	9.22	94.3967	9.2211	94.3967	0.00
14/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3892	3	3892	3	0.00
14/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3977	4	3977	4	0.00
14/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3934	3	3934	3	0.00
14/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2281	3	2281	3	0.00
14/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2342	3	2342	3	0.00
14/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2312	3	2312	3	0.00
14/02/2017	2032 On 02-November-17			Bond Future	9.26	92.1122	9.2571	92.1122	0.00
14/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4665	4	4665	4	0.00
14/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4706	4	4706	4	0.00
14/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4747	4	4747	4	0.00
14/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3000	3	3000	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
14/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3031	3	3031	3	0.00
14/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	2970	3	2970	3	0.00
14/02/2017	2033 On 04-May-17			Bond Future	108.31	108.5369	108.3089	108.5369	5,778.00
14/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2531	2	2531	2	0.00
14/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2541	2	2541	2	0.00
14/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2521	2	2521	2	0.00
14/02/2017	2033 On 03-August-17			Bond Future	110.41	110.6410	110.4089	110.6410	0.00
14/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2711	2	2711	2	0.00
14/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2721	2	2721	2	0.00
14/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2731	2	2731	2	0.00
14/02/2017	2033 On 02-November-17			Bond Future	111.53	111.7699	111.5332	111.7699	0.00
14/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1443	2	1443	2	0.00
14/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1453	2	1453	2	0.00
14/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1463	2	1463	2	0.00
14/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2037 On 04-May-17			Bond Future	9.40	93.3949	9.4019	93.3949	46,492.00
14/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	3223	3	3223	3	0.00
14/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	3125	3	3125	3	0.00
14/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	3174	3	3174	3	0.00
14/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	1657	2	1657	2	0.00
14/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1625	2	1625	2	0.00
14/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1593	2	1593	2	0.00
14/02/2017	2037 On 03-August-17			Bond Future	9.45	90.9265	9.4493	90.9265	160.00
14/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	4024	4	4024	4	0.00
14/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3980	4	3980	4	0.00
14/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3936	3	3936	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
14/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	2992	3	2992	3	0.00
14/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	2955	3	2955	3	0.00
14/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3029	3	3029	3	0.00
14/02/2017	2037 On 02-November-17			Bond Future	9.49	92.7326	9.4854	92.7326	0.00
14/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	5043	5	5043	5	0.00
14/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4999	5	4999	5	0.00
14/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	5087	5	5087	5	0.00
14/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3597	4	3597	4	0.00
14/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	3633	4	3633	4	0.00
14/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	3668	4	3668	4	0.00
14/02/2017	2038 On 04-May-17			Bond Future	135.21	136.0090	135.2093	136.0090	20,533.00
14/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4571	4	4571	4	0.00
14/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4581	4	4581	4	0.00
14/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4561	4	4561	4	0.00
14/02/2017	2038 On 03-August-17			Bond Future	136.32	137.1320	136.3176	137.1320	0.00
14/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4852	4	4852	4	0.00
14/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4842	4	4842	4	0.00
14/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4862	4	4862	4	0.00
14/02/2017	2038 On 02-November-17			Bond Future	139.05	139.8829	139.0519	139.8829	0.00
14/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2252	3	2252	3	0.00
14/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2232	3	2232	3	0.00
14/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2242	3	2242	3	0.00
14/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2040 On 04-May-17			Bond Future	9.41	97.7078	9.4056	97.7078	9,025.00
14/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	3655	3	3655	3	0.00
14/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	3709	3	3709	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
14/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	3601	3	3601	3	0.00
14/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	1663	2	1663	2	0.00
14/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	1696	2	1696	2	0.00
14/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	1630	2	1630	2	0.00
14/02/2017	2040 On 03-August-17			Bond Future	9.45	95.0716	9.4515	95.0716	0.00
14/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	4531	4	4531	4	0.00
14/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	4629	4	4629	4	0.00
14/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	4580	4	4580	4	0.00
14/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3092	4	3092	4	0.00
14/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3054	3	3054	3	0.00
14/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3131	4	3131	4	0.00
14/02/2017	2040 On 02-November-17			Bond Future	9.49	96.9600	9.4864	96.9600	0.00
14/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	5509	5	5509	5	0.00
14/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5556	5	5556	5	0.00
14/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	5462	5	5462	5	0.00
14/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	3951	4	3951	4	0.00
14/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	3990	4	3990	4	0.00
14/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4029	4	4029	4	0.00
14/02/2017	2044 On 04-May-17			Bond Future	9.44	94.7238	9.4397	94.7238	19,616.00
14/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	3740	3	3740	3	0.00
14/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	3686	3	3686	3	0.00
14/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3795	3	3795	3	0.00
14/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	1674	2	1674	2	0.00
14/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	1641	2	1641	2	0.00
14/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	1707	2	1707	2	0.00
14/02/2017	2044 On 03-August-17			Bond Future	9.48	92.1556	9.4844	92.1556	0.00
14/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	4587	4	4587	4	0.00
14/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	4490	4	4490	4	0.00
14/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	4538	4	4538	4	0.00
14/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3275	4	3275	4	0.00
14/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3235	4	3235	4	0.00
14/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3195	4	3195	4	0.00
14/02/2017	2044 On 02-November-17			Bond Future	9.52	93.9861	9.5187	93.9861	0.00
14/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	5445	5	5445	5	0.00

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14/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5540	5	5540	5	0.00
14/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	5493	5	5493	5	0.00
14/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4149	5	4149	5	0.00
14/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4108	5	4108	5	0.00
14/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4189	5	4189	5	0.00
14/02/2017	2046 On 04-May-17			Bond Future	133.69	133.4175	133.6941	133.4175	19,696.00
14/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4636	5	4636	5	0.00
14/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4646	5	4646	5	0.00
14/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4626	5	4626	5	0.00
14/02/2017	2046 On 03-August-17			Bond Future	136.29	136.0039	136.2863	136.0039	0.00
14/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4904	5	4904	5	0.00
14/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4884	5	4884	5	0.00
14/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4894	5	4894	5	0.00
14/02/2017	2046 On 02-November-17			Bond Future	137.42	137.1277	137.4156	137.1277	0.00
14/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1116	1	1116	1	0.00
14/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1096	1	1096	1	0.00
14/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1106	1	1106	1	0.00
14/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 04-May-17			Bond Future	145.22	145.2219	145.2162	145.2219	24,007.00
14/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2624	3	2624	3	0.00
14/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2614	3	2614	3	0.00
14/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2634	3	2634	3	0.00
14/02/2017	2050 On 03-August-17			Bond Future	146.35	146.3586	146.3532	146.3586	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
14/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2867	3	2867	3	0.00
14/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2887	3	2887	3	0.00
14/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2877	3	2877	3	0.00
14/02/2017	2050 On 02-November-17			Bond Future	149.29	149.2943	149.2888	149.2943	0.00
14/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4639	5	4639	5	0.00
14/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4619	5	4619	5	0.00
14/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4629	5	4629	5	0.00
14/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
14/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
14/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	AL37 On 04-May-17			Index Future	529.65	527.4810	529.6510	527.4810	1.00
14/02/2017	AL37 On 03-August-17			Index Future	539.80	537.5850	539.7990	537.5850	0.00
14/02/2017	AL37 On 02-November-17			Index Future	550.52	548.2590	550.5160	548.2590	0.00
14/02/2017	AL7T On 04-May-17			Index Future	615.10	611.0970	615.1020	611.0970	0.00
14/02/2017	AL7T On 03-August-17			Index Future	626.89	622.8020	626.8870	622.8020	0.00
14/02/2017	AL7T On 02-November-17			Index Future	639.33	635.1680	639.3330	635.1680	0.00
14/02/2017	ALBI On 04-May-17			Index Future	559.76	555.6800	559.7630	555.6800	598.00
14/02/2017	ALBI On 03-August-17			Index Future	570.49	566.3240	570.4880	566.3240	0.00
14/02/2017	ALBI On 02-November-17			Index Future	581.81	577.5680	581.8140	577.5680	0.00
14/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	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
14/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2017	EL28 On 04-May-17			Bond Future	130.02	130.0259	130.0231	130.0259	0.00
14/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7877	8	7877	8	0.00
14/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7887	8	7887	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
14/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7897	8	7897	8	0.00
14/02/2017	EL28 On 03-August-17			Bond Future	132.54	132.5465	132.5441	132.5465	0.00
14/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2626	3	2626	3	0.00
14/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2616	3	2616	3	0.00
14/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2636	3	2636	3	0.00
14/02/2017	EL28 On 02-November-17			Bond Future	133.44	133.4383	133.4357	133.4383	0.00
14/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	434	0	434	0	0.00
14/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	454	0	454	0	0.00
14/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	444	0	444	0	0.00
14/02/2017	ES33 On 04-May-17			Bond Future	10.32	78.3689	10.3213	78.3689	9,466.00
14/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1466	1	1466	1	0.00
14/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1403	1	1403	1	0.00
14/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1529	1	1529	1	0.00
14/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 03-August-17			Bond Future	10.40	79.8698	10.3954	79.8698	0.00
14/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	983	0	983	0	0.00
14/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	857	0	857	0	0.00
14/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	920	0	920	0	0.00
14/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 02-November-17			Bond Future	10.47	77.6628	10.4664	77.6628	0.00
14/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1213	1	1213	1	0.00
14/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1336	1	1336	1	0.00
14/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1275	1	1275	1	0.00
14/02/2017	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
14/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
14/02/2017	ES42 On 04-May-17			Bond Future	10.47	82.2280	10.4666	82.2280	8,777.00
14/02/2017	ES42 On 03-August-17			Bond Future	10.54	83.8026	10.5394	83.8026	0.00
14/02/2017	ES42 On 02-November-17			Bond Future	10.61	81.2048	10.6083	81.2048	0.00
14/02/2017	GOVI On 04-May-17			GOVI	557.52	553.4180	557.5150	553.4180	394.00
14/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2953250	291	2953250	291	0.00
14/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2953150	291	2953150	291	0.00
14/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2953350	291	2953350	291	0.00
14/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 03-August-17			GOVI	568.20	564.0190	568.1970	564.0190	0.00
14/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	70970	3	70970	3	0.00
14/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	70870	3	70870	3	0.00
14/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	71070	3	71070	3	0.00
14/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 02-November-17			GOVI	579.48	575.2170	579.4770	575.2170	0.00
14/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	70370	3	70370	3	0.00
14/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	70270	3	70270	3	0.00
14/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	70170	3	70170	3	0.00
14/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
14/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
14/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2017	IGOV On 04-May-17			Index Future	254.21	254.3230	254.2120	254.3230	922.00
14/02/2017	IGOV On 03-August-17			Index Future	259.14	259.2540	259.1420	259.2540	412.00
14/02/2017	IGOV On 02-November-17			Index Future	264.34	264.4540	264.3390	264.4540	0.00
14/02/2017	ILBI On 04-May-17			Index Future	687.05	687.1900	687.0510	687.1900	0.00
14/02/2017	ILBI On 03-August-17			Index Future	700.09	700.2280	700.0860	700.2280	0.00
14/02/2017	ILBI On 02-November-17			Index Future	714.20	714.3430	714.1970	714.3430	0.00
14/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0030	100.0029	0.00

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14/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.6082	99.6029	99.6082	0.00
14/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6346	99.6205	99.6346	0.00
14/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.86	99.8838	99.8592	99.8838	0.00
14/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.88	99.9126	99.8772	99.9126	0.00
14/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.9118	99.8874	99.9118	0.00
14/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.16	99.1955	99.1597	99.1955	0.00
14/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.80	98.8438	98.7963	98.8438	0.00
14/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.83	98.8932	98.8333	98.8932	0.00
14/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.31	99.3700	99.3100	99.3700	0.00
14/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.79	99.8508	99.7852	99.8508	0.00
14/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.30	97.4973	97.3016	97.4973	0.00
14/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.58	96.7955	96.5806	96.7955	0.00
14/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.82	96.0583	95.8250	96.0583	0.00
14/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.05	96.3036	96.0524	96.3036	0.00
14/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.28	98.5493	98.2828	98.5493	50.00
14/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.45	98.7402	98.4546	98.7402	0.00
14/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.73	97.2716	96.7262	97.2716	0.00
14/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.75	94.3233	93.7535	94.3233	0.00
14/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.51	93.0981	92.5095	93.0981	0.00
14/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.65	95.2503	94.6545	95.2503	0.00
14/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.40	98.9945	98.3988	98.9945	0.00
14/02/2017	IS10 On 15-March-27			Interest Rate Swap	96.98	97.5891	96.9760	97.5891	0.00
14/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
14/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
14/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
14/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
14/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
14/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
14/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
14/02/2017	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
14/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
14/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
14/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
14/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
14/02/2017	R023 On 04-May-17			Bond Future	8.25	98.7003	8.2532	98.7003	19,210.00
14/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	2007	2	2007	2	0.00
14/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	2071	2	2071	2	0.00
14/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	2039	2	2039	2	0.00
14/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	513	1	513	1	0.00
14/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	500	1	500	1	0.00
14/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	488	1	488	1	0.00
14/02/2017	R023 On 03-August-17			Bond Future	8.28	100.5906	8.2771	100.5906	0.00
14/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2311	2	2311	2	0.00
14/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2365	2	2365	2	0.00
14/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2338	2	2338	2	0.00
14/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1011	1	1011	1	0.00
14/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	996	1	996	1	0.00
14/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	981	1	981	1	0.00
14/02/2017	R023 On 02-November-17			Bond Future	8.29	98.6560	8.2924	98.6560	0.00
14/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2491	2	2491	2	0.00
14/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2516	2	2516	2	0.00
14/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2541	2	2541	2	0.00
14/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1367	2	1367	2	0.00
14/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1351	2	1351	2	0.00
14/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1383	2	1383	2	0.00
14/02/2017	R035 On 04-May-17			Bond Future	9.31	97.0310	9.3132	97.0310	7,829.00
14/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	1789	1	1789	1	0.00
14/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1951	1	1951	1	0.00
14/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	1870	1	1870	1	0.00
14/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 03-August-17			Bond Future	9.36	98.8893	9.3558	98.8893	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
14/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	1345	0	1345	0	0.00
14/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	1264	0	1264	0	0.00
14/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	1183	0	1183	0	0.00
14/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 02-November-17			Bond Future	9.39	96.3501	9.3944	96.3501	0.00
14/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	1662	1	1662	1	0.00
14/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	1742	1	1742	1	0.00
14/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	1582	1	1582	1	0.00
14/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R186 On 04-May-17			Bond Future	8.64	115.1945	8.6435	115.1945	115,377.00
14/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	4277	4	4277	4	0.00
14/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2743	2	2743	2	0.00
14/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2969	2	2969	2	0.00
14/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1965	2	1965	2	500.00
14/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2833	2	2833	2	0.00
14/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	3157	3	3157	3	0.00
14/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	1132	1	1132	1	500.00
14/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2787	2	2787	2	0.00
14/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	850	1	850	1	0.00
14/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	496	1	496	1	5,709.00
14/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1046	1	1046	1	0.00
14/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	933	1	933	1	500.00
14/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2558	3	2558	3	0.00
14/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1023	1	1023	1	0.00
14/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1572	2	1572	2	0.00
14/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1000	1	1000	1	0.00
14/02/2017	R186 On 03-August-17			Bond Future	8.68	112.0974	8.6795	112.0974	0.00
14/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	6201	6	6201	6	0.00
14/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	5451	5	5451	5	0.00
14/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3472	3	3472	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
14/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3553	3	3553	3	0.00
14/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	3236	3	3236	3	0.00
14/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3512	3	3512	3	0.00
14/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1011	1	1011	1	750.00
14/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	800	1	800	1	6,500.00
14/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	1918	2	1918	2	0.00
14/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	1865	2	1865	2	0.00
14/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2084	2	2084	2	750.00
14/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	1892	2	1892	2	0.00
14/02/2017	R186 On 02-November-17			Bond Future	8.70	114.3238	8.7047	114.3238	0.00
14/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3839	3	3839	3	0.00
14/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3877	3	3877	3	0.00
14/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3914	3	3914	3	0.00
14/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2651	3	2651	3	0.00
14/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2623	3	2623	3	0.00
14/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2680	3	2680	3	0.00
14/02/2017	R197 On 04-May-17			Bond Future	302.10	302.1103	302.0984	302.1103	1,063.00
14/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6492	6	6492	6	0.00
14/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6502	6	6502	6	0.00
14/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6482	6	6482	6	0.00
14/02/2017	R197 On 03-August-17			Bond Future	301.00	301.0138	301.0029	301.0138	0.00
14/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7047	7	7047	7	0.00
14/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7067	7	7067	7	0.00
14/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7057	7	7057	7	0.00
14/02/2017	R197 On 02-November-17			Bond Future	307.04	307.0523	307.0409	307.0523	0.00
14/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1871	2	1871	2	0.00
14/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1881	2	1881	2	0.00
14/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1891	2	1891	2	0.00

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14/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 04-May-17			Bond Future	250.03	250.0394	250.0298	250.0394	33,873.00
14/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6680	7	6680	7	0.00
14/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6690	7	6690	7	0.00
14/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6700	7	6700	7	0.00
14/02/2017	R202 On 03-August-17			Bond Future	251.18	251.1934	251.1847	251.1934	0.00
14/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7175	7	7175	7	0.00
14/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7185	7	7185	7	0.00
14/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7165	7	7165	7	0.00
14/02/2017	R202 On 02-November-17			Bond Future	256.22	256.2323	256.2233	256.2323	0.00
14/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2333	2	2333	2	0.00
14/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2323	2	2323	2	0.00
14/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2313	2	2313	2	0.00
14/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R203 On 04-May-17			Bond Future	7.30	101.4855	7.2958	101.4855	31,101.00
14/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	9	0	9	0	0.00
14/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	10	0	10	0	0.00
14/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	10	0	0.00
14/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	141	0	141	0	0.00
14/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	138	0	138	0	0.00
14/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	144	0	144	0	0.00
14/02/2017	R203 On 03-August-17			Bond Future	6.25	103.4291	6.2476	103.4291	0.00
14/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00



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14/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	146	0	146	0	0.00
14/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	147	0	147	0	0.00
14/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	148	0	148	0	0.00
14/02/2017	R204 On 04-May-17			Bond Future	7.56	103.5611	7.5607	103.5611	29,025.00
14/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	578	0	578	0	0.00
14/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	603	0	603	0	0.00
14/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	591	0	591	0	0.00
14/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	67	0	67	0	0.00
14/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	64	0	64	0	0.00
14/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	70	0	70	0	0.00
14/02/2017	R204 On 03-August-17			Bond Future	7.52	101.5040	7.5227	101.5040	0.00
14/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	521	0	521	0	0.00
14/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	529	0	529	0	0.00
14/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	538	0	538	0	0.00
14/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	230	0	230	0	0.00
14/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	225	0	225	0	0.00
14/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	221	0	221	0	0.00
14/02/2017	R204 On 02-November-17			Bond Future	7.40	103.5199	7.3955	103.5199	0.00
14/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	602	1	602	1	0.00
14/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	587	0	587	0	0.00
14/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	594	1	594	1	0.00
14/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	222	0	222	0	0.00
14/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	219	0	219	0	0.00
14/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	215	0	215	0	0.00
14/02/2017	R207 On 04-May-17			Bond Future	7.75	100.8166	7.7502	100.8166	79,350.00
14/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1150	1	1150	1	0.00
14/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1190	1	1190	1	0.00
14/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1170	1	1170	1	0.00
14/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	86	0	86	0	0.00
14/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	93	0	93	0	0.00
14/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	89	0	89	0	0.00
14/02/2017	R207 On 03-August-17			Bond Future	7.75	99.1041	7.7531	99.1041	0.00
14/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1218	1	1218	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
14/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1568	1	1568	1	0.00
14/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1550	1	1550	1	0.00
14/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1585	1	1585	1	0.00
14/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	182	0	182	0	0.00
14/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	175	0	175	0	0.00
14/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	277	0	277	0	0.00
14/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	178	0	178	0	0.00
14/02/2017	R207 On 02-November-17			Bond Future	7.71	101.0724	7.7090	101.0724	0.00
14/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	1078	1	1078	1	0.00
14/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	1104	1	1104	1	0.00
14/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	1091	1	1091	1	0.00
14/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	442	1	442	1	0.00
14/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	436	1	436	1	0.00
14/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	449	1	449	1	0.00
14/02/2017	R208 On 04-May-17			Bond Future	7.92	96.4964	7.9243	96.4964	21,493.00
14/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1597	1	1597	1	0.00
14/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1649	1	1649	1	0.00
14/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1623	1	1623	1	0.00
14/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	176	0	176	0	0.00
14/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	164	0	164	0	0.00
14/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	170	0	170	0	0.00
14/02/2017	R208 On 03-August-17			Bond Future	7.94	98.3444	7.9356	98.3444	0.00
14/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1638	1	1638	1	0.00
14/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1680	1	1680	1	0.00
14/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1659	1	1659	1	0.00
14/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	527	1	527	1	0.00
14/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	518	1	518	1	0.00
14/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	537	1	537	1	0.00
14/02/2017	R208 On 02-November-17			Bond Future	7.93	96.8945	7.9262	96.8945	0.00
14/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1553	1	1553	1	0.00
14/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1588	1	1588	1	0.00
14/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1571	1	1571	1	0.00
14/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	818	1	818	1	0.00
14/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	807	1	807	1	0.00

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14/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	829	1	829	1	0.00
14/02/2017	R209 On 04-May-17			Bond Future	9.28	73.1652	9.2806	73.1652	61,076.00
14/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	903	1	903	1	1,130.00
14/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	3334	3	3334	3	0.00
14/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2587	2	2587	2	0.00
14/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	2080	2	2080	2	0.00
14/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2628	2	2628	2	0.00
14/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2669	2	2669	2	0.00
14/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	944	1	944	1	1,130.00
14/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3425	4	3425	4	0.00
14/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1345	2	1345	2	0.00
14/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	1735	2	1735	2	1,130.00
14/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1317	2	1317	2	0.00
14/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1291	2	1291	2	0.00
14/02/2017	R209 On 03-August-17			Bond Future	9.32	74.5664	9.3193	74.5664	0.00
14/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	3291	3	3291	3	0.00
14/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	3254	3	3254	3	0.00
14/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	3329	3	3329	3	0.00
14/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2459	3	2459	3	0.00
14/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2428	3	2428	3	0.00
14/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2490	3	2490	3	0.00
14/02/2017	R209 On 02-November-17			Bond Future	9.35	72.8964	9.3525	72.8964	0.00
14/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	4203	4	4203	4	0.00
14/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	4129	4	4129	4	0.00
14/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	4166	4	4166	4	0.00
14/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	2926	3	2926	3	0.00
14/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	2986	3	2986	3	0.00
14/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	2956	3	2956	3	0.00
14/02/2017	R210 On 04-May-17			Bond Future	188.79	188.7946	188.7869	188.7946	1,698.00
14/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3523	4	3523	4	0.00
14/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3543	4	3543	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
14/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3533	4	3533	4	0.00
14/02/2017	R210 On 03-August-17			Bond Future	192.45	192.4544	192.4475	192.4544	0.00
14/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3842	4	3842	4	0.00
14/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3852	4	3852	4	0.00
14/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3832	4	3832	4	0.00
14/02/2017	R210 On 02-November-17			Bond Future	193.88	193.8830	193.8758	193.8830	0.00
14/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1806	2	1806	2	0.00
14/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1796	2	1796	2	0.00
14/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1786	2	1786	2	0.00
14/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 04-May-17			Bond Future	149.53	149.5401	149.5341	149.5401	3,258.00
14/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2706	3	2706	3	0.00
14/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2696	3	2696	3	0.00
14/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2716	3	2716	3	0.00
14/02/2017	R212 On 03-August-17			Bond Future	150.38	150.3892	150.3838	150.3892	0.00
14/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2956	3	2956	3	0.00
14/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2966	3	2966	3	0.00
14/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	2976	3	2976	3	0.00
14/02/2017	R212 On 02-November-17			Bond Future	153.40	153.4060	153.4004	153.4060	0.00
14/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	990	1	990	1	0.00
14/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	980	1	980	1	0.00
14/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	1000	1	1000	1	0.00
14/02/2017	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
14/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
14/02/2017	R213 On 04-May-17			Bond Future	9.06	84.5287	9.0639	84.5287	44,842.00
14/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2978	3	2978	3	0.00
14/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	3068	3	3068	3	0.00
14/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	3023	3	3023	3	0.00
14/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1014	1	1014	1	0.00
14/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	992	1	992	1	0.00
14/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1036	1	1036	1	0.00
14/02/2017	R213 On 03-August-17			Bond Future	9.10	86.1476	9.1014	86.1476	0.00
14/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3566	3	3566	3	0.00
14/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3605	3	3605	3	0.00
14/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3645	3	3645	3	0.00
14/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2000	2	2000	2	0.00
14/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	1973	2	1973	2	0.00
14/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2027	2	2027	2	0.00
14/02/2017	R213 On 02-November-17			Bond Future	9.13	84.3067	9.1347	84.3067	0.00
14/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	4198	4	4198	4	0.00
14/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	4124	4	4124	4	0.00
14/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	4161	4	4161	4	0.00
14/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2755	3	2755	3	0.00
14/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2727	3	2727	3	0.00
14/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2698	3	2698	3	0.00
14/02/2017	R214 On 04-May-17			Bond Future	9.36	73.3805	9.3589	73.3805	34,734.00
14/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2824	2	2824	2	0.00
14/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2913	2	2913	2	0.00
14/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2868	2	2868	2	0.00
14/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1366	2	1366	2	0.00
14/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1339	2	1339	2	0.00
14/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1313	2	1313	2	0.00
14/02/2017	R214 On 03-August-17			Bond Future	9.40	74.7859	9.3965	74.7859	0.00
14/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	3418	3	3418	3	0.00
14/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	3457	3	3457	3	0.00
14/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3496	3	3496	3	0.00

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14/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2563	3	2563	3	0.00
14/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2530	3	2530	3	0.00
14/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2596	3	2596	3	0.00
14/02/2017	R214 On 02-November-17			Bond Future	9.43	72.9731	9.4306	72.9731	0.00
14/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	4293	4	4293	4	0.00
14/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	4370	4	4370	4	0.00
14/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	4332	4	4332	4	0.00
14/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3220	4	3220	4	0.00
14/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3156	4	3156	4	0.00
14/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3188	4	3188	4	0.00
14/02/2017	R248 On 04-May-17			Bond Future	9.44	93.8409	9.4357	93.8409	63,465.00
14/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3864	3	3864	3	0.00
14/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3808	3	3808	3	0.00
14/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3752	3	3752	3	0.00
14/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	1744	2	1744	2	0.00
14/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	1710	2	1710	2	0.00
14/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	1779	2	1779	2	0.00
14/02/2017	R248 On 03-August-17			Bond Future	9.48	95.6381	9.4753	95.6381	200.00
14/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	4410	4	4410	4	0.00
14/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	4459	4	4459	4	0.00
14/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	4362	4	4362	4	0.00
14/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3494	4	3494	4	0.00
14/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	3537	4	3537	4	0.00
14/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	3580	4	3580	4	0.00
14/02/2017	R248 On 02-November-17			Bond Future	9.51	93.0978	9.5114	93.0978	0.00
14/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	5531	5	5531	5	0.00
14/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	5627	5	5627	5	0.00
14/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	5579	5	5579	5	0.00
14/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4357	5	4357	5	0.00
14/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4315	5	4315	5	0.00
14/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4273	5	4273	5	0.00