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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
22/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	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
22/02/2017	2025 On 04-May-17			Bond Future	129.52	129.5351	129.5217	129.5351	2,414.00
22/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3048	3	3048	3	0.00
22/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3038	3	3038	3	0.00
22/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3058	3	3058	3	0.00
22/02/2017	2025 On 03-August-17			Bond Future	130.68	130.6961	130.6814	130.6961	0.00
22/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3279	3	3279	3	0.00
22/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3299	3	3299	3	0.00
22/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3289	3	3289	3	0.00
22/02/2017	2025 On 02-November-17			Bond Future	133.30	133.3148	133.3001	133.3148	0.00
22/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	340	0	340	0	0.00
22/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	320	0	320	0	0.00
22/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	330	0	330	0	0.00
22/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2029 On 04-May-17			Bond Future	101.89	101.9024	101.8914	101.9024	2,272.00
22/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1241	1	1241	1	0.00
22/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1221	1	1221	1	0.00
22/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1231	1	1231	1	0.00
22/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 04-May-17			Bond Future	9.20	93.0624	9.1998	93.0624	32,785.00
22/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	968	1	968	1	0.00
22/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	899	1	899	1	0.00
22/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	830	1	830	1	0.00
22/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/02/2017	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
22/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 03-August-17			Bond Future	9.25	90.8362	9.2501	90.8362	0.00
22/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	545	0	545	0	0.00
22/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	613	0	613	0	0.00
22/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	681	0	681	0	0.00
22/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 02-November-17			Bond Future	9.29	92.6372	9.2874	92.6372	0.00
22/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	489	0	489	0	0.00
22/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	421	0	421	0	0.00
22/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	354	0	354	0	0.00
22/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2032 On 04-May-17			Bond Future	9.34	91.9185	9.3440	91.9185	19,129.00
22/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2399	2	2399	2	0.00
22/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2357	2	2357	2	0.00
22/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2315	2	2315	2	0.00
22/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1572	2	1572	2	0.00
22/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1603	2	1603	2	0.00
22/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1540	2	1540	2	0.00
22/02/2017	2032 On 03-August-17			Bond Future	9.39	93.6771	9.3920	93.6771	0.00
22/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3193	3	3193	3	0.00
22/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3116	3	3116	3	0.00
22/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3154	3	3154	3	0.00
22/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2768	3	2768	3	0.00
22/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2836	3	2836	3	0.00
22/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2802	3	2802	3	0.00
22/02/2017	2032 On 02-November-17			Bond Future	9.43	91.3751	9.4338	91.3751	0.00
22/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3782	4	3782	4	0.00
22/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3820	4	3820	4	0.00
22/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3858	4	3858	4	0.00
22/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3413	4	3413	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
22/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3447	4	3447	4	0.00
22/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3379	4	3379	4	0.00
22/02/2017	2033 On 04-May-17			Bond Future	108.04	108.0484	108.0370	108.0484	5,778.00
22/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2803	3	2803	3	0.00
22/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2813	3	2813	3	0.00
22/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2793	3	2793	3	0.00
22/02/2017	2033 On 03-August-17			Bond Future	110.13	110.1389	110.1265	110.1389	0.00
22/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2993	3	2993	3	0.00
22/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	3003	3	3003	3	0.00
22/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3013	3	3013	3	0.00
22/02/2017	2033 On 02-November-17			Bond Future	111.24	111.2552	111.2428	111.2552	0.00
22/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1153	1	1153	1	0.00
22/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1163	1	1163	1	0.00
22/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1173	1	1173	1	0.00
22/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2037 On 04-May-17			Bond Future	9.57	92.6691	9.5717	92.6691	48,571.00
22/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2349	2	2349	2	0.00
22/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2265	2	2265	2	0.00
22/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2307	2	2307	2	0.00
22/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2197	2	2197	2	0.00
22/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2158	2	2158	2	0.00
22/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2119	2	2119	2	0.00
22/02/2017	2037 On 03-August-17			Bond Future	9.62	90.1849	9.6246	90.1849	160.00
22/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3193	3	3193	3	0.00
22/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3154	3	3154	3	0.00
22/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3114	3	3114	3	0.00

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22/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3595	4	3595	4	0.00
22/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3554	4	3554	4	0.00
22/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3637	4	3637	4	0.00
22/02/2017	2037 On 02-November-17			Bond Future	9.67	91.9731	9.6662	91.9731	0.00
22/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4283	4	4283	4	0.00
22/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4324	4	4324	4	0.00
22/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4243	4	4243	4	0.00
22/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4293	4	4293	4	0.00
22/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4333	4	4333	4	0.00
22/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4372	4	4372	4	0.00
22/02/2017	2038 On 04-May-17			Bond Future	135.03	134.8240	135.0350	134.8240	20,533.00
22/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4745	5	4745	5	0.00
22/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4755	5	4755	5	0.00
22/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4735	5	4735	5	0.00
22/02/2017	2038 On 03-August-17			Bond Future	136.13	135.9193	136.1332	135.9193	0.00
22/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	5037	5	5037	5	0.00
22/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	5027	5	5027	5	0.00
22/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	5047	5	5047	5	0.00
22/02/2017	2038 On 02-November-17			Bond Future	138.86	138.6425	138.8608	138.6425	0.00
22/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2061	2	2061	2	0.00
22/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2041	2	2041	2	0.00
22/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2051	2	2051	2	0.00
22/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2040 On 04-May-17			Bond Future	9.59	96.8330	9.5908	96.8330	9,025.00
22/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2582	3	2582	3	0.00
22/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2628	3	2628	3	0.00

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22/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2536	3	2536	3	0.00
22/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2239	2	2239	2	0.00
22/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2280	2	2280	2	0.00
22/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2198	2	2198	2	0.00
22/02/2017	2040 On 03-August-17			Bond Future	9.64	94.1782	9.6426	94.1782	0.00
22/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3552	3	3552	3	0.00
22/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3639	4	3639	4	0.00
22/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3595	3	3595	3	0.00
22/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3792	4	3792	4	0.00
22/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3749	4	3749	4	0.00
22/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3836	4	3836	4	0.00
22/02/2017	2040 On 02-November-17			Bond Future	9.68	96.0455	9.6833	96.0455	0.00
22/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4624	5	4624	5	0.00
22/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4667	5	4667	5	0.00
22/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4581	4	4581	4	0.00
22/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4782	5	4782	5	0.00
22/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4825	5	4825	5	0.00
22/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4868	5	4868	5	0.00
22/02/2017	2044 On 04-May-17			Bond Future	9.63	93.7945	9.6299	93.7945	19,616.00
22/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2633	3	2633	3	0.00
22/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2587	3	2587	3	0.00
22/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2680	3	2680	3	0.00
22/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2279	2	2279	2	0.00
22/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2238	2	2238	2	0.00
22/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2321	2	2321	2	0.00
22/02/2017	2044 On 03-August-17			Bond Future	9.68	91.2067	9.6806	91.2067	0.00
22/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3589	3	3589	3	0.00
22/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3503	3	3503	3	0.00
22/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3546	3	3546	3	0.00
22/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4038	4	4038	4	0.00
22/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3992	4	3992	4	0.00
22/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3947	4	3947	4	0.00
22/02/2017	2044 On 02-November-17			Bond Future	9.72	93.0152	9.7205	93.0152	0.00
22/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4560	4	4560	4	0.00

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22/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4647	5	4647	5	0.00
22/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4603	4	4603	4	0.00
22/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5045	5	5045	5	0.00
22/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5001	5	5001	5	0.00
22/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5090	5	5090	5	0.00
22/02/2017	2046 On 04-May-17			Bond Future	133.21	133.2261	133.2120	133.2261	19,696.00
22/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5118	5	5118	5	0.00
22/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5128	5	5128	5	0.00
22/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5108	5	5108	5	0.00
22/02/2017	2046 On 03-August-17			Bond Future	135.79	135.8037	135.7884	135.8037	0.00
22/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5402	5	5402	5	0.00
22/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5382	5	5382	5	0.00
22/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5392	5	5392	5	0.00
22/02/2017	2046 On 02-November-17			Bond Future	136.90	136.9203	136.9049	136.9203	0.00
22/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	585	1	585	1	0.00
22/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	605	1	605	1	0.00
22/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	595	1	595	1	0.00
22/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 04-May-17			Bond Future	144.14	144.1537	144.1384	144.1537	24,034.00
22/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	3702	4	3702	4	0.00
22/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	3692	4	3692	4	0.00
22/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	3712	4	3712	4	0.00
22/02/2017	2050 On 03-August-17			Bond Future	145.25	145.2639	145.2475	145.2639	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
22/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3972	4	3972	4	0.00
22/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3992	4	3992	4	0.00
22/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3982	4	3982	4	0.00
22/02/2017	2050 On 02-November-17			Bond Future	148.16	148.1745	148.1580	148.1745	0.00
22/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	3508	4	3508	4	0.00
22/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	3488	4	3488	4	0.00
22/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	3498	4	3498	4	0.00
22/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
22/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
22/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	AL37 On 04-May-17			Index Future	527.75	526.6360	527.7500	526.6360	1.00
22/02/2017	AL37 On 03-August-17			Index Future	537.84	536.7120	537.8420	536.7120	0.00
22/02/2017	AL37 On 02-November-17			Index Future	548.51	547.3490	548.5070	547.3490	0.00
22/02/2017	AL7T On 04-May-17			Index Future	609.85	608.3350	609.8530	608.3350	0.00
22/02/2017	AL7T On 03-August-17			Index Future	621.52	619.9740	621.5150	619.9740	0.00
22/02/2017	AL7T On 02-November-17			Index Future	633.84	632.2610	633.8380	632.2610	0.00
22/02/2017	ALBI On 04-May-17			Index Future	553.35	552.3030	553.3450	552.3030	598.00
22/02/2017	ALBI On 03-August-17			Index Future	563.93	562.8710	563.9260	562.8710	0.00
22/02/2017	ALBI On 02-November-17			Index Future	575.11	574.0260	575.1080	574.0260	0.00
22/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	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
22/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2017	EL28 On 04-May-17			Bond Future	129.99	129.9937	129.9865	129.9937	0.00
22/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7913	8	7913	8	0.00
22/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7923	8	7923	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
22/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7933	8	7933	8	0.00
22/02/2017	EL28 On 03-August-17			Bond Future	132.50	132.5088	132.5006	132.5088	0.00
22/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2669	3	2669	3	0.00
22/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2659	3	2659	3	0.00
22/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2679	3	2679	3	0.00
22/02/2017	EL28 On 02-November-17			Bond Future	133.39	133.3966	133.3884	133.3966	0.00
22/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
22/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	482	0	482	0	0.00
22/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	502	0	502	0	0.00
22/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	492	0	492	0	0.00
22/02/2017	ES33 On 04-May-17			Bond Future	10.51	77.7211	10.5083	77.7211	9,466.00
22/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	264	0	264	0	0.00
22/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	201	0	201	0	0.00
22/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	327	0	327	0	0.00
22/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 03-August-17			Bond Future	10.59	79.2081	10.5890	79.2081	0.00
22/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	371	0	371	0	0.00
22/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	245	0	245	0	0.00
22/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	308	0	308	0	0.00
22/02/2017	ES33 On 02-November-17			Bond Future	10.67	76.9853	10.6667	76.9853	0.00
22/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	82	0	82	0	0.00
22/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	20	0	20	0	0.00
22/02/2017	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
22/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
22/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	42	0	42	0	0.00
22/02/2017	ES42 On 04-May-17			Bond Future	10.66	81.4443	10.6593	81.4443	8,777.00
22/02/2017	ES42 On 03-August-17			Bond Future	10.74	83.0025	10.7387	83.0025	0.00
22/02/2017	ES42 On 02-November-17			Bond Future	10.81	80.3860	10.8143	80.3860	0.00
22/02/2017	GOVI On 04-May-17			GOVI	551.14	550.0670	551.1410	550.0670	394.00
22/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2889510	288	2889510	288	0.00
22/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2889410	288	2889410	288	0.00
22/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2889610	288	2889610	288	0.00
22/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
22/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/02/2017	GOVI On 03-August-17			GOVI	561.68	560.5920	561.6800	560.5920	0.00
22/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	5800	0	5800	0	0.00
22/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	5700	0	5700	0	0.00
22/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	5900	0	5900	0	0.00
22/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	1	0	1	0.00
22/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	1	0	1	0.00
22/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
22/02/2017	GOVI On 02-November-17			GOVI	572.82	571.7020	572.8170	571.7020	0.00
22/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	3770	0	3770	0	0.00
22/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	3670	0	3670	0	0.00
22/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	3570	0	3570	0	0.00
22/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	1	0	1	0.00
22/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	1	0	1	0.00
22/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	1	0	1	0.00
22/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2017	IGOV On 04-May-17			Index Future	253.71	253.6860	253.7130	253.6860	922.00
22/02/2017	IGOV On 03-August-17			Index Future	258.62	258.5940	258.6200	258.5940	412.00
22/02/2017	IGOV On 02-November-17			Index Future	263.80	263.7750	263.8010	263.7750	0.00
22/02/2017	ILBI On 04-May-17			Index Future	685.65	686.0720	685.6520	686.0720	0.00
22/02/2017	ILBI On 03-August-17			Index Future	698.67	699.0950	698.6670	699.0950	0.00
22/02/2017	ILBI On 02-November-17			Index Future	712.74	713.1730	712.7350	713.1730	0.00
22/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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22/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.6006	99.5985	99.6006	0.00
22/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6159	99.6092	99.6159	0.00
22/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.85	99.8575	99.8482	99.8575	0.00
22/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.87	99.8806	99.8659	99.8806	0.00
22/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.88	99.8859	99.8767	99.8859	0.00
22/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.15	99.1627	99.1478	99.1627	0.00
22/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.78	98.8022	98.7815	98.8022	0.00
22/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.81	98.8440	98.8147	98.8440	0.00
22/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.29	99.3200	99.2900	99.3200	0.00
22/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.76	99.8059	99.7649	99.8059	0.00
22/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.37	97.4940	97.3740	97.4940	0.00
22/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.68	96.8089	96.6764	96.8089	0.00
22/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.95	96.0968	95.9471	96.0968	0.00
22/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.20	96.3739	96.2038	96.3739	0.00
22/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.46	98.6453	98.4587	98.6453	50.00
22/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.65	98.8497	98.6487	98.8497	0.00
22/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.19	97.5297	97.1866	97.5297	0.00
22/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.24	94.5995	94.2351	94.5995	0.00
22/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.01	93.3946	93.0076	93.3946	0.00
22/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.16	95.5677	95.1618	95.5677	0.00
22/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.91	99.3267	98.9092	99.3267	0.00
22/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.50	97.9345	97.4984	97.9345	0.00
22/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.32	92.7000	7.3200	92.7000	1,000.00
22/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
22/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
22/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	0.00
22/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
22/02/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.36	7.3600	7.3600	7.3600	0.00
22/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
22/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	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
22/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6100	7.3600	92.6100	0.00
22/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.37	92.6000	7.3700	92.6000	0.00
22/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.40	92.5700	7.4000	92.5700	0.00
22/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
22/02/2017	R023 On 04-May-17			Bond Future	8.35	98.5214	8.3451	98.5214	18,983.00
22/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1672	2	1672	2	0.00
22/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1731	2	1731	2	0.00
22/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1702	2	1702	2	0.00
22/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	588	1	588	1	0.00
22/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	573	1	573	1	0.00
22/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	559	1	559	1	0.00
22/02/2017	R023 On 03-August-17			Bond Future	8.37	100.4064	8.3749	100.4064	0.00
22/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2020	2	2020	2	0.00
22/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2072	2	2072	2	0.00
22/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2046	2	2046	2	0.00
22/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1143	1	1143	1	0.00
22/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1126	1	1126	1	0.00
22/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1109	1	1109	1	0.00
22/02/2017	R023 On 02-November-17			Bond Future	8.40	98.4646	8.3965	98.4646	0.00
22/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2070	2	2070	2	0.00
22/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2118	2	2118	2	0.00
22/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2094	2	2094	2	0.00
22/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1378	2	1378	2	0.00
22/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1361	2	1361	2	0.00
22/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1395	2	1395	2	0.00
22/02/2017	R035 On 04-May-17			Bond Future	9.46	96.4710	9.4624	96.4710	7,864.00
22/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	553	0	553	0	0.00
22/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	715	1	715	1	0.00
22/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	634	0	634	0	0.00
22/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 03-August-17			Bond Future	9.51	98.3168	9.5099	98.3168	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
22/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	82	0	82	0	0.00
22/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	1	0	1	0	0.00
22/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	80	0	80	0	0.00
22/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 02-November-17			Bond Future	9.55	95.7628	9.5536	95.7628	0.00
22/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	371	0	371	0	0.00
22/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	451	0	451	0	0.00
22/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	292	0	292	0	0.00
22/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R186 On 04-May-17			Bond Future	8.79	114.6771	8.7852	114.6771	112,255.00
22/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3468	3	3468	3	0.00
22/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2075	2	2075	2	0.00
22/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2276	2	2276	2	0.00
22/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2154	2	2154	2	0.00
22/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2444	2	2444	2	0.00
22/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1402	1	1402	1	500.00
22/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2115	2	2115	2	0.00
22/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	730	1	730	1	500.00
22/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1117	1	1117	1	0.00
22/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	667	1	667	1	5,709.00
22/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1358	1	1358	1	0.00
22/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1220	1	1220	1	500.00
22/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1330	1	1330	1	0.00
22/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3136	3	3136	3	0.00
22/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1302	1	1302	1	0.00
22/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1989	2	1989	2	0.00
22/02/2017	R186 On 03-August-17			Bond Future	8.83	111.5681	8.8277	111.5681	0.00
22/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5367	5	5367	5	0.00
22/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4655	4	4655	4	0.00
22/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2893	3	2893	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
22/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2820	3	2820	3	0.00
22/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2604	2	2604	2	0.00
22/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2856	3	2856	3	0.00
22/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	969	1	969	1	6,500.00
22/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1217	1	1217	1	750.00
22/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2268	2	2268	2	0.00
22/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2209	2	2209	2	0.00
22/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2454	3	2454	3	750.00
22/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2238	2	2238	2	0.00
22/02/2017	R186 On 02-November-17			Bond Future	8.86	113.7801	8.8595	113.7801	0.00
22/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3242	3	3242	3	0.00
22/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3276	3	3276	3	0.00
22/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3311	3	3311	3	0.00
22/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3076	3	3076	3	0.00
22/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3045	3	3045	3	0.00
22/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3107	3	3107	3	0.00
22/02/2017	R197 On 04-May-17			Bond Future	301.96	301.9927	301.9601	301.9927	1,063.00
22/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6630	7	6630	7	0.00
22/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6640	7	6640	7	0.00
22/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6620	7	6620	7	0.00
22/02/2017	R197 On 03-August-17			Bond Future	300.85	300.8829	300.8473	300.8829	0.00
22/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7203	7	7203	7	0.00
22/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7223	7	7223	7	0.00
22/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7213	7	7213	7	0.00
22/02/2017	R197 On 02-November-17			Bond Future	306.88	306.9117	306.8759	306.9117	0.00
22/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1706	2	1706	2	0.00
22/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1716	2	1716	2	0.00
22/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1726	2	1726	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
22/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 04-May-17			Bond Future	249.59	249.6180	249.5917	249.6180	33,873.00
22/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	7118	7	7118	7	0.00
22/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	7128	7	7128	7	0.00
22/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	7138	7	7138	7	0.00
22/02/2017	R202 On 03-August-17			Bond Future	250.73	250.7546	250.7259	250.7546	0.00
22/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7634	8	7634	8	0.00
22/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7644	8	7644	8	0.00
22/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7624	8	7624	8	0.00
22/02/2017	R202 On 02-November-17			Bond Future	255.75	255.7786	255.7499	255.7786	0.00
22/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	1860	2	1860	2	0.00
22/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	1850	2	1850	2	0.00
22/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	1840	2	1840	2	0.00
22/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R203 On 04-May-17			Bond Future	7.27	101.4828	7.2683	101.4828	31,101.00
22/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	9	0	9	0	0.00
22/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	10	0	10	0	0.00
22/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	10	0	0.00
22/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	132	0	132	0	0.00
22/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	129	0	129	0	0.00
22/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	135	0	135	0	0.00
22/02/2017	R203 On 03-August-17			Bond Future	6.19	103.4245	6.1890	103.4245	0.00
22/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
22/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00

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22/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
22/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	140	0	140	0	0.00
22/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	141	0	141	0	0.00
22/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	142	0	142	0	0.00
22/02/2017	R204 On 04-May-17			Bond Future	7.65	103.4747	7.6474	103.4747	29,025.00
22/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	475	0	475	0	0.00
22/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	498	0	498	0	0.00
22/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	486	0	486	0	0.00
22/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	93	0	93	0	0.00
22/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	89	0	89	0	0.00
22/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	97	0	97	0	0.00
22/02/2017	R204 On 03-August-17			Bond Future	7.63	101.4140	7.6289	101.4140	0.00
22/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	436	0	436	0	0.00
22/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	444	0	444	0	0.00
22/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	451	0	451	0	0.00
22/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	281	0	281	0	0.00
22/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	276	0	276	0	0.00
22/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	271	0	271	0	0.00
22/02/2017	R204 On 02-November-17			Bond Future	7.53	103.4246	7.5290	103.4246	0.00
22/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	437	0	437	0	0.00
22/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	423	0	423	0	0.00
22/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	430	0	430	0	0.00
22/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	200	0	200	0	0.00
22/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	196	0	196	0	0.00
22/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	193	0	193	0	0.00
22/02/2017	R207 On 04-May-17			Bond Future	7.86	100.6842	7.8553	100.6842	75,116.00
22/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	937	1	937	1	0.00
22/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	974	1	974	1	0.00
22/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	955	1	955	1	0.00
22/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	118	0	118	0	0.00
22/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	128	0	128	0	0.00
22/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	123	0	123	0	0.00
22/02/2017	R207 On 03-August-17			Bond Future	7.87	98.9673	7.8717	98.9673	0.00
22/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1023	1	1023	1	51.00

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22/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1353	1	1353	1	0.00
22/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1336	1	1336	1	0.00
22/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1369	1	1369	1	0.00
22/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	225	0	225	0	0.00
22/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	339	0	339	0	0.00
22/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	215	0	215	0	0.00
22/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	220	0	220	0	0.00
22/02/2017	R207 On 02-November-17			Bond Future	7.84	100.9294	7.8435	100.9294	0.00
22/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	851	1	851	1	0.00
22/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	875	1	875	1	0.00
22/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	863	1	863	1	0.00
22/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	478	1	478	1	0.00
22/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	471	1	471	1	0.00
22/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	486	1	486	1	0.00
22/02/2017	R208 On 04-May-17			Bond Future	8.01	96.3590	8.0148	96.3590	21,510.00
22/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1349	1	1349	1	0.00
22/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1398	1	1398	1	0.00
22/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1374	1	1374	1	0.00
22/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	219	0	219	0	0.00
22/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	205	0	205	0	0.00
22/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	212	0	212	0	0.00
22/02/2017	R208 On 03-August-17			Bond Future	8.03	98.2025	8.0342	98.2025	0.00
22/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1422	1	1422	1	0.00
22/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1461	1	1461	1	0.00
22/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1442	1	1442	1	0.00
22/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	610	1	610	1	0.00
22/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	600	1	600	1	0.00
22/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	621	1	621	1	0.00
22/02/2017	R208 On 02-November-17			Bond Future	8.03	96.7464	8.0340	96.7464	0.00
22/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1224	1	1224	1	0.00
22/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1257	1	1257	1	0.00
22/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1240	1	1240	1	0.00
22/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	796	1	796	1	0.00
22/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	784	1	784	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
22/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	808	1	808	1	0.00
22/02/2017	R209 On 04-May-17			Bond Future	9.46	72.5183	9.4609	72.5183	62,826.00
22/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2429	2	2429	2	0.00
22/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	501	0	501	0	1,130.00
22/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1791	2	1791	2	0.00
22/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1826	2	1826	2	0.00
22/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1374	1	1374	1	0.00
22/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1861	2	1861	2	0.00
22/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1287	1	1287	1	1,130.00
22/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4271	4	4271	4	0.00
22/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1797	2	1797	2	0.00
22/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2277	2	2277	2	1,130.00
22/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1764	2	1764	2	0.00
22/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1731	2	1731	2	0.00
22/02/2017	R209 On 03-August-17			Bond Future	9.51	73.9058	9.5050	73.9058	0.00
22/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2557	3	2557	3	0.00
22/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2524	2	2524	2	0.00
22/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2590	3	2590	3	0.00
22/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2999	3	2999	3	0.00
22/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2964	3	2964	3	0.00
22/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3035	3	3035	3	0.00
22/02/2017	R209 On 02-November-17			Bond Future	9.54	72.2201	9.5436	72.2201	0.00
22/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3405	3	3405	3	0.00
22/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3337	3	3337	3	0.00
22/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3371	3	3371	3	0.00
22/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3429	4	3429	4	0.00
22/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3496	4	3496	4	0.00
22/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3462	4	3462	4	0.00
22/02/2017	R210 On 04-May-17			Bond Future	188.52	188.5369	188.5160	188.5369	1,698.00
22/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3794	4	3794	4	0.00
22/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3814	4	3814	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
22/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3804	4	3804	4	0.00
22/02/2017	R210 On 03-August-17			Bond Future	192.16	192.1848	192.1622	192.1848	0.00
22/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4128	4	4128	4	0.00
22/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4138	4	4138	4	0.00
22/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4118	4	4118	4	0.00
22/02/2017	R210 On 02-November-17			Bond Future	193.58	193.6035	193.5804	193.6035	0.00
22/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1510	2	1510	2	0.00
22/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1500	2	1500	2	0.00
22/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1490	2	1490	2	0.00
22/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 04-May-17			Bond Future	149.47	149.4816	149.4653	149.4816	3,258.00
22/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2775	3	2775	3	0.00
22/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2765	3	2765	3	0.00
22/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2785	3	2785	3	0.00
22/02/2017	R212 On 03-August-17			Bond Future	150.31	150.3240	150.3062	150.3240	0.00
22/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3034	3	3034	3	0.00
22/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3044	3	3044	3	0.00
22/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3054	3	3054	3	0.00
22/02/2017	R212 On 02-November-17			Bond Future	153.32	153.3360	153.3181	153.3360	0.00
22/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	908	1	908	1	0.00
22/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	898	1	898	1	0.00
22/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	918	1	918	1	0.00
22/02/2017	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
22/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
22/02/2017	R213 On 04-May-17			Bond Future	9.23	83.8543	9.2342	83.8543	44,822.00
22/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2160	2	2160	2	0.00
22/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2238	2	2238	2	0.00
22/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2199	2	2199	2	0.00
22/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1354	1	1354	1	0.00
22/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1326	1	1326	1	0.00
22/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1382	1	1382	1	0.00
22/02/2017	R213 On 03-August-17			Bond Future	9.28	85.4587	9.2775	85.4587	0.00
22/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2860	3	2860	3	0.00
22/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2896	3	2896	3	0.00
22/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2932	3	2932	3	0.00
22/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2480	3	2480	3	0.00
22/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2449	3	2449	3	0.00
22/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2511	3	2511	3	0.00
22/02/2017	R213 On 02-November-17			Bond Future	9.32	83.6011	9.3168	83.6011	0.00
22/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3366	3	3366	3	0.00
22/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3297	3	3297	3	0.00
22/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3331	3	3331	3	0.00
22/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3143	3	3143	3	0.00
22/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3112	3	3112	3	0.00
22/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3081	3	3081	3	0.00
22/02/2017	R214 On 04-May-17			Bond Future	9.54	72.6691	9.5439	72.6691	35,149.00
22/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1974	2	1974	2	0.00
22/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2048	2	2048	2	0.00
22/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2010	2	2010	2	0.00
22/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1858	2	1858	2	0.00
22/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1824	2	1824	2	0.00
22/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1790	2	1790	2	0.00
22/02/2017	R214 On 03-August-17			Bond Future	9.59	74.0595	9.5868	74.0595	0.00
22/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2683	3	2683	3	0.00
22/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2718	3	2718	3	0.00
22/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2752	3	2752	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
22/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3194	3	3194	3	0.00
22/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3157	3	3157	3	0.00
22/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3232	3	3232	3	0.00
22/02/2017	R214 On 02-November-17			Bond Future	9.63	72.2297	9.6263	72.2297	0.00
22/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3410	3	3410	3	0.00
22/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3481	3	3481	3	0.00
22/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3445	3	3445	3	0.00
22/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3666	4	3666	4	0.00
22/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3737	4	3737	4	0.00
22/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3701	4	3701	4	0.00
22/02/2017	R248 On 04-May-17			Bond Future	9.63	92.8920	9.6256	92.8920	64,165.00
22/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2730	3	2730	3	0.00
22/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2682	3	2682	3	0.00
22/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2635	3	2635	3	0.00
22/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2371	2	2371	2	0.00
22/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2328	2	2328	2	0.00
22/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2414	2	2414	2	0.00
22/02/2017	R248 On 03-August-17			Bond Future	9.67	94.6693	9.6710	94.6693	200.00
22/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3437	3	3437	3	0.00
22/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3480	3	3480	3	0.00
22/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3394	3	3394	3	0.00
22/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4304	4	4304	4	0.00
22/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4352	4	4352	4	0.00
22/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4401	5	4401	5	0.00
22/02/2017	R248 On 02-November-17			Bond Future	9.71	92.1064	9.7128	92.1064	0.00
22/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4412	4	4412	4	0.00
22/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4500	4	4500	4	0.00
22/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4456	4	4456	4	0.00
22/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5065	5	5065	5	0.00
22/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5019	5	5019	5	0.00
22/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4973	5	4973	5	0.00